

SDS 384 11: Theoretical Statistics

Lecture 11: Uniform Law of Large Numbers

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Uniform convergence of CDFs

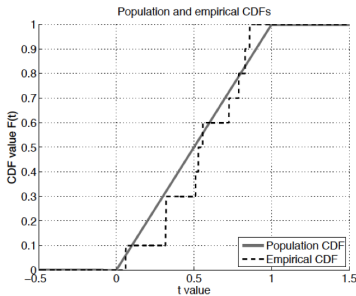
- Given $X_1, \dots, X_n \stackrel{\text{iid}}{\sim} F$, where F is the CDF of some unknown density.
- A natural estimate of F is given by

$$\hat{F}_n(t) := \frac{1}{n} \sum_{i=1}^n 1_{-\infty, t}(X_i)$$

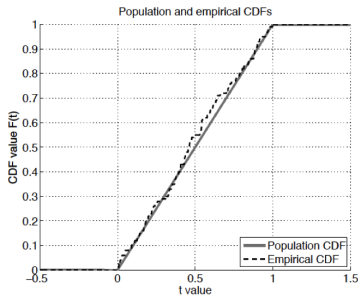
- $1_{-\infty, t}$ is the indicator function for $\{x \leq t\}$
- $\hat{F}_n(t)$ is the empirical CDF.
- Note that this is unbiased since $E[\hat{F}_n(t)] = F(t)$

Law of large numbers

- For any fixed $t \in \mathbb{R}$, LLN states that $\hat{F}_n(t) \xrightarrow{P} F(t)$



(a)



(b)

Figure 4-1. Plots of population and empirical CDF functions for the uniform distribution on $[0, 1]$.
(a) Empirical CDF based on $n = 10$ samples. (b) Empirical CDF based on $n = 100$ samples.

[Taken from Martin Wainwright's book]

Why the empirical CDF?

- A statistical functional maps a CDF to a real number.
- Say you want to estimate a statistical functional $\gamma(F)$
- A natural estimator uses the “plug in” principle, i.e. $\gamma(\hat{F}_n)$
- Understanding the properties of the empirical CDF will help us understand why this plug in estimator is a good estimator.

Examples of functionals-expectation

Example

Given some integrable function g , the expectation functional is given by

$$\gamma_g(F) := \int g(x) dF(x)$$

- Let $g(x) := x$
- $\gamma_g(F) = E[X]$
- $\gamma_g(\hat{F}_n) = \frac{1}{n} \sum_{i=1}^n X_i$, which is the sample average.
- For general g , $\gamma_g(\hat{F}_n) = \frac{1}{n} \sum_{i=1}^n g(X_i)$

Examples of functionals-quantile

Example

Given some $\alpha \in [0, 1]$, the quantile functional Q_α is given by

$$Q_\alpha(F) := \inf\{t \in \mathbb{R} | F(t) \geq \alpha\}$$

- The median corresponds to the special case $\alpha = 1/2$
- The plug in estimator is given by the sample quantile.

$$Q_\alpha(\hat{F}_n) = \inf\{t \in \mathbb{R} | \hat{F}_n(t) \geq \alpha\}.$$

- The question is whether the estimate converges in some sense to the truth.
 - Note that the above function is nonlinear and so we cannot use law of large numbers to show consistency.

How do we measure consistency?

- First define $\|F - G\|_\infty := \sup_{t \in \mathbb{R}} |G(t) - F(t)|$ to measure the distance between two CDF's F and G .
- Now define continuity of a functional w.r.t this norm.
- We will say that γ is continuous at F in the sup-norm if

$$\forall \epsilon > 0, \exists \delta > 0, \text{ s.t. } \|G - F\|_\infty \leq \delta \Rightarrow |\gamma(G) - \gamma(F)| \leq \epsilon.$$

- This essentially means that in order to show consistency of a plug-in estimator we need to show that $\|\hat{F}_n - F\|_\infty$ converges to zero.

The Glivenko Cantelli theorem

Theorem

For any distribution the empirical CDF \hat{F}_n is a strongly consistent estimator of the population CDF F in the uniform norm, i.e.

$$\|\hat{F}_n - F\|_\infty \xrightarrow{a.s.} 0.$$

- We prove this later.

General function classes

- Consider the function class \mathcal{F} of integrable real-valued functions.
- Let $\|P_n - P\|_{\mathcal{F}} := \sup_{f \in \mathcal{F}} \left| \frac{1}{n} \sum_i f(X_i) - E[f] \right|$

Definition

We say that \mathcal{F} is a **Glivenko-Cantelli** class for P if $\|P_n - P\|_{\mathcal{F}}$ converges to zero in probability as $n \rightarrow \infty$.

- Can also be defined in a stronger sense.
- We say that \mathcal{F} satisfies the strong **Glivenko-Cantelli** law if the above quantity converges to zero a.s.

The classical Glivenko Cantelli theorem

- Consider the function class \mathcal{F} of indicator functions of the form $\mathcal{F} := \{I_{(-\infty, t]}(\cdot) | t \in \mathbb{R}\}$.
- For a fixed $t \in \mathbb{R}$, $E[I_{(-\infty, t]}(X)] = P(X \leq t) = F(t)$
- So the classical GC theorem corresponds to a strong uniform law for the above class.

Failure of the uniform law

Example

Let \mathcal{S} be the class of all subsets of $[0, 1]$ such that the subset S has a finite number of elements. Now consider $\mathcal{F}_{\mathcal{S}} := \{1_S(\cdot) | S \in \mathcal{S}\}$. Let $X_i \stackrel{\text{iid}}{\sim} P$ s.t. P is a distribution over $[0, 1]$ and P has no atoms, i.e. $P(\{x\}) = 0, \forall x \in [0, 1]$. This class is not a GC class for P .

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- First note that $P[S] = 0, \forall S \in \mathcal{S}$.
- Let $X = \{X_1, \dots, X_n\}$
- We see that $X \in \mathcal{S}$, and $P_n[X] = 1$.
- $\sup_{S \in \mathcal{S}} |P_n[S] - P[S]| = 1 - 0 = 1$

Coming back to functionals

- We saw that functionals help us look at quantities like quantiles, means, etc. But is that all?
- As it turns out they help enormously for empirical risk minimization too.
- Consider the indexed family of probability distributions
$$\mathcal{P}_\Theta := \{P_\theta | \theta \in \Theta\}$$
- Let $X = \{X_1, \dots, X_n\} \stackrel{\text{iid}}{\sim} P_{\theta^*}$, where $\theta^* \in \Theta$
- This θ^* could lie in some d dimensional space
 - Take for example the problem of estimating the means of a Mixture of Gaussians.
- This θ^* could also be lying in some function class, which will give us a non-parametric estimation problem.

Estimating the true θ^*

- In these cases, we estimate θ^* by minimizing a loss function of the form $\mathcal{L}_\theta(x)$ which measures how well P_θ represents or fits the unknown distributions.
- Empirical risk minimization is based on the objective function, also known as the **empirical risk**

$$\hat{R}_n(\theta, \theta^*) = \frac{1}{n} \sum_i \mathcal{L}_\theta(X_i)$$

- The population risk is given by

$$R(\theta, \theta^*) := \underbrace{E_{\theta^*}}_{E_{X_1 \sim P_{\theta^*}}} [\mathcal{L}_\theta(X_1)]$$

Empirical risk minimization

- Sometimes, we minimize empirical risk over some subset $\Theta_0 \in \Theta$, to get $\hat{\theta}$
- The statistical question is how small is the **excess risk**
$$R(\hat{\theta}, \theta^*) - \inf_{\theta \in \Theta_0} R(\theta, \theta^*)$$
- Now we will look at some examples

Example: Maximum Likelihood

Example

Consider a family of distributions $\{P_\theta, \theta \in \Theta\}$, each with a strictly positive density p_θ . Now suppose that we are given $X_1, \dots, X_n \stackrel{\text{iid}}{\sim} P_{\theta^*}$. We would like to estimate the unknown parameter θ^* . In order to do so, we consider the objective function

$$\mathcal{L}_\theta(x) := \log \frac{p_{\theta^*}(x)}{p_\theta(x)}$$

- The maximum likelihood estimate is indeed

$$\hat{\theta} = \arg \min_{\theta \in \Theta} \frac{1}{n} \sum_i \mathcal{L}_\theta(X_i).$$

- The population risk is $R(\theta, \theta^*) = E_{\theta^*} \log \frac{p_{\theta^*}(X)}{p_\theta(X)}$, which is the KL divergence between the fitted and true densities.

Empirical risk minimization

- Our goal is to understand the behavior of the excess risk.
- Recall that we want to bound $R(\hat{\theta}, \theta^*) - \inf_{\theta \in \Theta_0} R(\theta, \theta^*)$, aka, $\delta R(\hat{\theta}, \theta^*)$.
- Assume for convenience that the infimum over $\theta \in \Theta_0$ is achieved at $\theta_0 \in \Theta_0$.
- $\delta R(\hat{\theta}, \theta^*)$ equals

$$\underbrace{R(\hat{\theta}, \theta^*) - \hat{R}_n(\hat{\theta}, \theta^*)}_{T_1} + \underbrace{\hat{R}_n(\hat{\theta}, \theta^*) - \hat{R}_n(\theta_0, \theta^*)}_{T_2 < 0} + \underbrace{\hat{R}_n(\theta_0, \theta^*) - R(\theta_0, \theta^*)}_{T_3} \quad (1)$$

- T_3 is just the deviation of a sum of bounded and iid random variables from its expectation. So this can be easily bounded using tools like Hoeffding etc.

Empirical risk minimization

- $T_3 = \frac{1}{n} \sum_i \mathcal{L}_{\theta_0}(X_i) - E[\mathcal{L}_{\theta_0}(X_i)]$
 - When \mathcal{L} is a bounded loss function, we can use techniques we have learned so far.
- Lets look at $-T_1 = \frac{1}{n} \sum_i \mathcal{L}_{\hat{\theta}}(X_i) - E[\mathcal{L}_{\hat{\theta}}(X_i)]$
- This again is much harder to analyze since $\hat{\theta}$ is a function of X_1, \dots, X_n .
- Typically we bound this using

$$T_1 \leq \sup_{\theta \in \Theta_0} \left| \frac{1}{n} \sum_i \mathcal{L}_{\theta}(X_i) - E[\mathcal{L}_{\theta}(X_i)] \right| =: \|\hat{P}_n - P\|_{\mathcal{L}(\Theta_0)}$$

- Where $\mathcal{L}(\Theta_0)$ is the loss class $\{\mathcal{L}_{\theta} | \theta \in \Theta_0\}$

- $T_3 = \frac{1}{n} \sum_i \mathcal{L}_{\theta_0}(X_i) - E[\mathcal{L}_{\theta_0}(X_i)] \leq \|\hat{P}_n - P\|_{\mathcal{L}(\Theta_0)}$
- $\delta R(\hat{\theta}, \theta^*) \leq 2\|\hat{P}_n - P\|_{\mathcal{L}(\Theta_0)}$
- Now we will establish a uniform law of large numbers for the loss class $\mathcal{L}(\Theta_0)$

