Modern Computational Statistics

Lecture 1: Introduction

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September 9, 2019

General Information

- Class times:
  - Monday 6:40-8:30pm, odd Wednesday 8:00-9:50pm
  - Classroom Building No.3, Room 504
- Tentative office hours:
  - Wednesday 10:00-11:00am
  - By appointment
- Website:
  `https://zcrabbit.github.io/courses/msc-f19.html`
- Join us at Piazza:
  `https://piazza.com/peking_university/fall2019/00113730`

Computational Statistics/Statistical Computing

- A branch of mathematical sciences focusing on efficient numerical methods for statistically formulated problems
- The focus lies on computer intensive statistical methods and efficient modern statistical models.
- Developing rapidly, leading to a broader concept of computing that combines the theories and techniques from many fields within the context of statistics, mathematics and computer sciences.

Goals

- Become familiar with a variety of modern computational statistical techniques and knows more about the role of computation as a tool of discovery
- Develop a deeper understanding of the mathematical theory of computational statistical approaches and statistical modeling.
- Understand what makes a good model for data.
- Be able to analyze datasets using a modern programming language (e.g., python).

Tentative Topics

- Optimization Methods
  - Gradient Methods
  - Expectation Maximization
- Approximate Bayesian Inference Methods
  - Markov chain Monte Carlo
  - Variational Inference
  - Scalable Approaches
- Applications in Machine Learning
  - Variational Autoencoder
  - Generative Adversarial Networks
  - Flow-based Generative Models

Familiar with at least one programming language (with python preferred!).

- All class assignments will be in python (and use numpy).
- You can find a good Python tutorial at

  `http://www.scipy-lectures.org/`

  You may also find another shorter python+numpy tutorial useful at **here**

Familiar with the following subjects (better if have taken related courses)

- Probability and Statistical Inference
- Stochastic Processes

Grading Policy

- 4 Problem Sets: $4 \times 15\% = 60\%$
- Final Course Project: 40%
  - Midterm proposal: 5%
  - Final write-up: 35%
  - Bonus point for exceptional oral presentation
- Late policy
  - 7 free late days, use them in your ways
  - Afterward, 25% off per late day
  - Not accepted after 3 late days per PS
  - Does not apply to Final Course Project
- Collaboration policy
  - Finish your work independently, verbal discussion allowed

Final Project

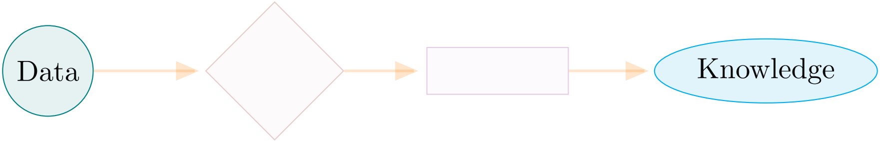
- You may structure your project exploration around a general problem type, algorithm, or data set, but should explore around your problem, testing thoroughly or comparing to alternatives.
- You should submit a project proposal that briefly describe your project concept and goals in one page by 11/04.
- There will be in class project presentation at the end of the term. Not presenting your projects will be taken as voluntarily giving up the opportunity for the final write-ups.
- You should turn in a write-up (< 10 pages) describing your project and its outcomes, similar to a research-level publication.

Today's Agenda

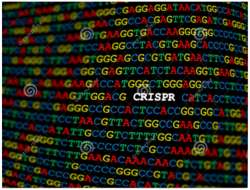
- A brief overview of statistical approaches

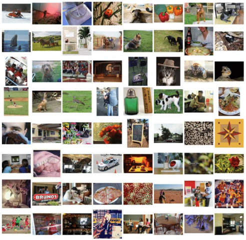
- Basic concepts in statistical computing

Statistical Pipeline

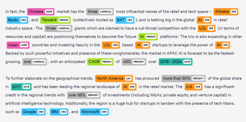


Statistical Pipeline



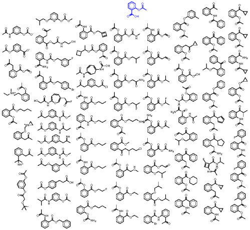


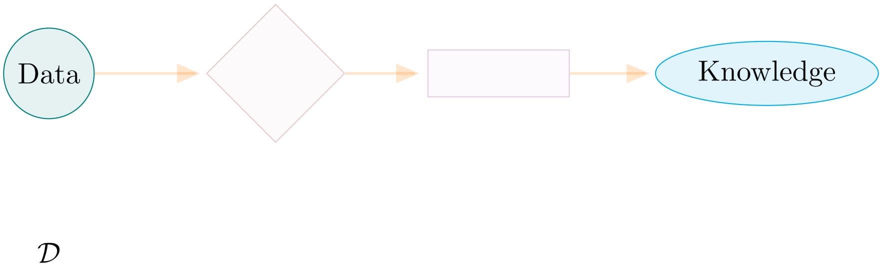
Data



In fact, the Chinese NORP market has the three CARDINAL most influential names of the retail and tech space – Alibaba GPE , Baidu ORG , and Tencent PERSON (collectively touted as BAT ORG), and is betting big in the global AI GPE in retail industry space . The three CARDINAL giants which are claimed to have a cut-throat competition with the U.S. GPE (in terms of resources and capital) are positioning themselves to become the 'future AI PERSON platforms'. The trio is also expanding in other Asian NORP countries and investing heavily in the U.S. GPE based AI GPE startups to leverage the power of AI GPE . Backed by such powerful initiatives and presence of these conglomerates, the market in APAC AI is forecast to be the fastest-growing one CARDINAL , with an anticipated CAGR PERSON of 45% PERCENT over 2018 - 2024 DATE .

To further elaborate on the geographical trends, North America LOC has procured more than 50% PERCENT of the global share in 2017 DATE and has been leading the regional landscape of AI GPE in the retail market. The U.S. GPE has a significant credit in the regional trends with over 65% PERCENT of investments (including M&As, private equity, and venture capital) in artificial intelligence technology. Additionally, the region is a huge hub for startups in tandem with the presence of tech titans, such as Google ORG , IBM ORG , and Microsoft ORG .




Data
Knowledge
$\mathcal{D}$

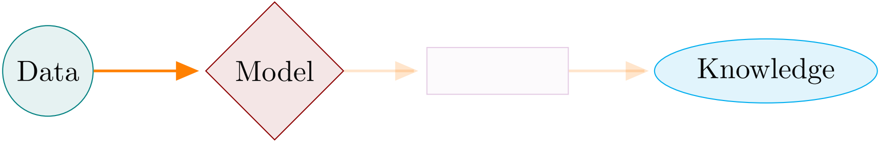
Statistical Pipeline

Linear Models

Neural Networks

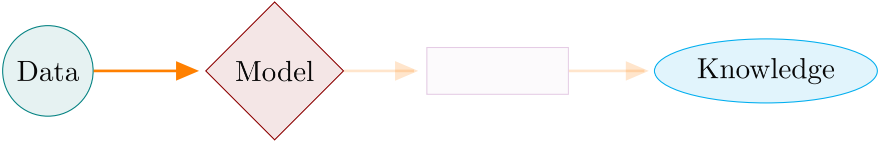
Bayesian Nonparametric Models

Generalized Linear Models



$\mathcal{D}$

Statistical Pipeline



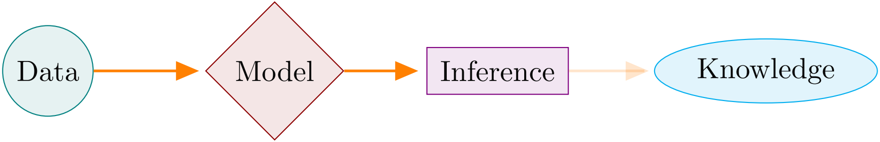
$\mathcal{D}$

$p(\mathcal{D}|\theta)$

Statistical Pipeline

Gradient Descent

EM



MCMC

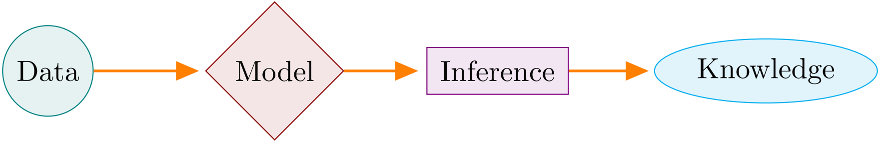
$\mathcal{D}$

$p(\mathcal{D}|\theta)$

Variational Methods

Gradient Descent

EM



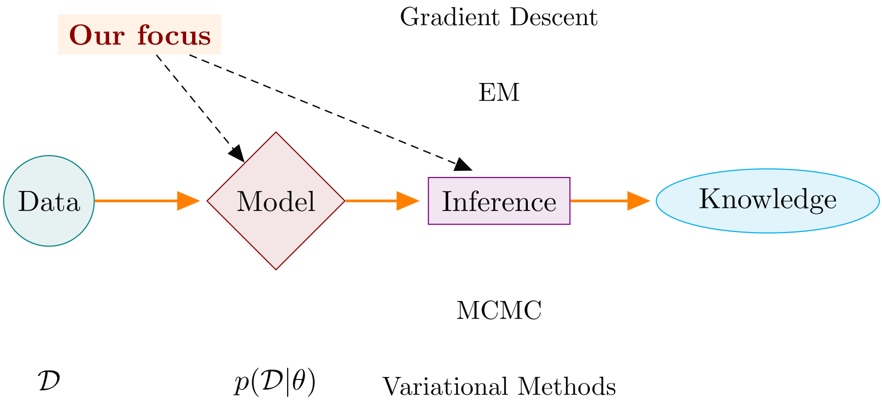
MCMC

$\mathcal{D}$

$p(\mathcal{D}|\theta)$

Variational Methods

Statistical Pipeline



Statistical Models

"All models are wrong, but some are useful."

George E. P. Box

Models are used to describe the data generating process, hence prescribe the probabilities of the observed data $\mathcal{D}$

$$p(\mathcal{D}|\theta)$$

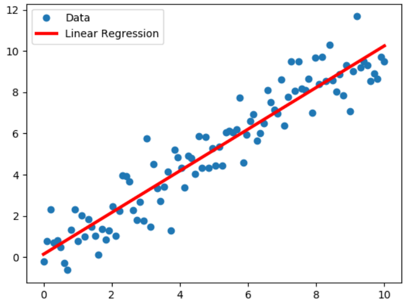
also known as the **likelihood**.

Data: $\mathcal{D} = \{(x_i, y_i)\}_{i=1}^n$

Model:

$$Y = X\theta + \epsilon,\ \epsilon \sim \mathcal{N}(0, \sigma^2 I_n)$$

$$\Rightarrow Y \sim \mathcal{N}(X\theta, \sigma^2 I_n)$$



$$p(Y|X,\theta) = (2\pi\sigma^2)^{-n/2} \exp\left(-\frac{\|Y - X\theta\|_2^2}{2\sigma^2}\right)$$

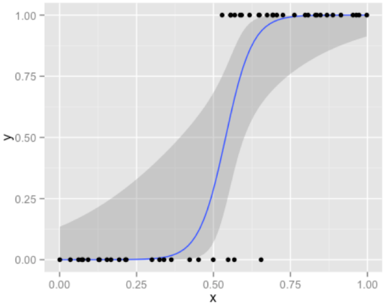
Data:

$$\mathcal{D} = \{(x_i, y_i)\}_{i=1}^{n}, \; y_i \in \{0, 1\}$$

Model:

$$Y \sim \text{Bernoulli}(p)$$

$$p = \frac{1}{1 + \exp(-X\theta)}$$



$$p(Y|X, \theta) = \prod_{i=1}^{n} p_i^{y_i}(1 - p_i)^{1-y_i}$$

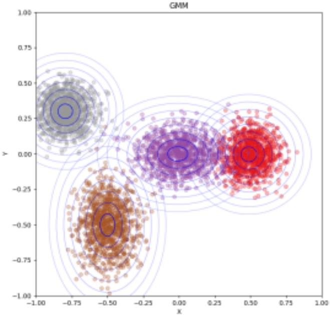
Examples: Gaussian Mixture Model

Data: $\mathcal{D} = \{y_i\}_{i=1}^n, \ y_i \in \mathbb{R}^d$

Model:

$$y | Z = z \ \sim \ \mathcal{N}(\mu_z, \sigma_z^2 I_d)$$

$$Z \sim \text{Categorical}(\alpha)$$



$$p(Y|\mu, \sigma, \alpha) = \prod_{i=1}^{n} \sum_{k=1}^{K} \alpha_k \ (2\pi\sigma_k^2)^{(-d/2)} \exp\left(-\frac{\|y_i - \mu_k\|_2^2}{2\sigma_k^2}\right)$$

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Examples: Phylogenetic Model

Data: DNA sequences $\mathcal{D} = \{y_i\}_{i=1}^n$

```
CTTTTCAAGG AGTATTTCCT ATGAACGAGT TAGACGGCAT
CATTGCAAAG GGAATAATCT ATGAACGCAA TAATTATTGA
CATTTTCAGG ATAACTTTCT ATGAAAGTAA ACTTAATACT
GAAAAGAAAT CGAGGCAAAA ATGAGCAAAG TCAGACTCGC
TGCAAAAAAA GGAAGACCAT ATGCTTGACG CTCAAACCAT
TTTTTGTGGA GAAGACGCGT GTGATTGTTA AACGACCCGT
GTTATTAAGG ATATGTTCAT ATGTTTTTCA AAAAGAACCT
TACCCACCGG ATTTTTACCC ATGCTCACCG TTAAGCAGAT
AATCAAAATG GAATAAAATC ATGCTACCAT CTATTTCAAT
ATCACAGGGG AAGGTGAGAT ATGCACTCTC AAATCTGGGT
ACATCCAGTG AGAGAGACCG ATGCATCCGA TGCTGAACAT
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TTTTTGTGGA GAAGACGCGT GTGATTGTTA AACGACCCGT
GTTATTAAGG ATATGTTCAT ATGTTTTTCA AAAAGAACCT
TACCCACCGG ATTTTTACCC ATGCTCACCG TTAAGCAGAT
AATCAAAATG GAATAAAATC ATGCTACCAT CTATTTCAAT
ATCACAGGGG AAGGTGAGAT ATGCACTCTC AAATCTGGGT
ACATCCAGTG AGAGAGACCG ATGCATCCGA TGCTGAACAT
```
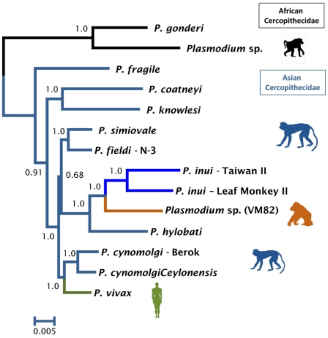
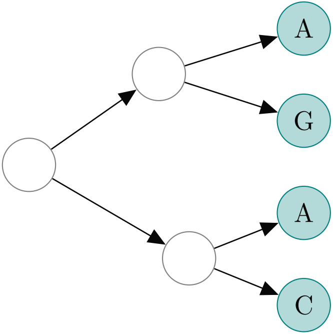



Data: DNA sequences $\mathcal{D} = \{y_i\}_{i=1}^n$

Model: Phylogenetic tree: (τ, q).
Substitution model:

- stationary distribution: $\eta(a_\rho)$.
- transition probability:

$$p(a_u \to a_v | q_{uv}) = P_{a_u a_v}(q_{uv})$$



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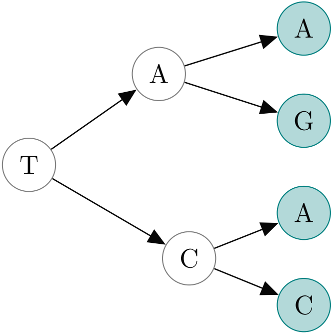

$$\eta(a_\rho^i) \prod_{(u,v)\in E(\tau)} P_{a_u^i a_v^i}(q_{uv})$$

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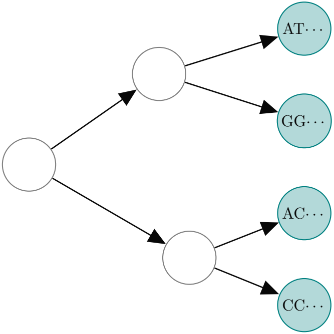
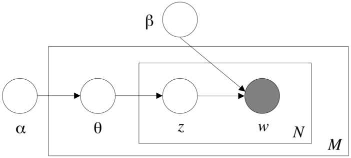


$$p(Y|\tau, q) = \prod_{i=1}^{n} \sum_{a^i} \eta(a^i_\rho) \prod_{(u,v) \in E(\tau)} P_{a^i_u a^i_v}(q_{uv})$$

where a^i agree with y^i at the tips.

Examples: Latent Dirichlet Allocation

Data: a corpus $\mathcal{D} = \{\boldsymbol{w}_i\}_{i=1}^{M}$



Model: for each document $\boldsymbol{w}$ in $\mathcal{D}$,

- choose a mixture of topics $\theta \sim \mathrm{Dir}(\alpha)$
- for each of the N words w_n,

$$z_n \sim \mathrm{Multinomial}(\theta), \quad w_n | z_n, \beta \sim p(w_n | z_n, \beta)$$

$$p(\mathcal{D}|\alpha, \beta) = \prod_{d=1}^{M} \int p(\theta_d|\alpha) \prod_{n=1}^{N_d} \sum_{z_{dn}} p(z_{dn}|\theta_d) p(w_{dn}|z_{dn}, \beta) \, d\theta_d$$

Many well-known distributions take the following form

$$p(y|\theta) = h(y) \exp\left(\phi(\theta) \cdot T(y) - A(\theta)\right)$$

- $\phi(\theta)$: natural/canonical parameters
- $T(y)$: sufficient statistics
- $A(\theta)$: log-partition function

$$A(\theta) = \log\left(\int_y h(y) \exp(\phi(\theta) \cdot T(y))\, dy\right)$$

$Y = \{y_i\}_{i=1}^n,\ y_i \sim p(y_i|\theta)$, the Log-likelihood

$$L(\theta; Y) = \sum_{i=1}^{n} \log p(y_i|\theta)$$

The gradient of L with respect to θ is called the **score**

$$s(\theta) = \frac{\partial L}{\partial \theta}$$

The expected value of the score is zero

$$\mathbb{E}(s) = n \int \frac{\partial \log p(y|\theta)}{\partial \theta} p(y|\theta)\ dy = n \frac{\partial}{\partial \theta} \int p(y|\theta)\ dy = 0$$

Fisher information is the variance of the score.

$$\mathcal{I}(\theta) = E(ss^T)$$

Under mild assumptions (e.g., exponential families),

$$\mathcal{I}(\theta) = -\mathbb{E}\left(\frac{\partial^2 L}{\partial\theta\partial\theta^T}\right)$$

Intuitively, Fisher information captures the variability of the score. Therefore, it reflects the sensitivity of model about the parameter at its current value.

Maximum Likelihood Estimate

$$\hat{\theta}_{MLE} = \arg\max_{\theta} L(\theta)$$

- **Consistency**. Under weak regularity condition, $\hat{\theta}_{MLE}$ is consistent: $\hat{\theta}_{MLE} \to \theta_0$ in probability as $n \to \infty$, where θ_0 is the "true" parameter
- **Asymptotical Normality**.

$$\sqrt{n}(\hat{\theta}_{MLE} - \theta_0) \to \mathcal{N}(0, \mathcal{I}^{-1}(\theta_0))$$

See Rao 1973 for more details.

Example: Poisson Distribution

$$L(\theta; y) = y \log \theta - \theta - \log y!$$

$$s(\theta) = \frac{y}{\theta} - 1, \quad \mathcal{I}(\theta) = \frac{1}{\theta}$$

$$\hat{\theta}_{MLE} = \arg\max_{\theta} \sum_{i=1}^{n} y_i \log \theta - n\theta = \frac{\sum_{i=1}^{n} y_i}{n}$$

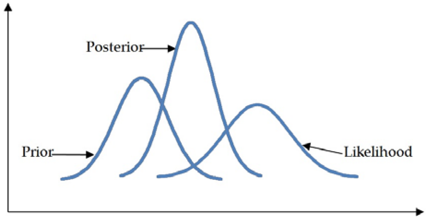
By the **Law of large numbers**

$$\hat{\theta}_{MLE} \xrightarrow{p} \theta_0$$

By **central limit theorem**

$$\sqrt{n}(\hat{\theta}_{MLE} - \theta_0) \xrightarrow{d} \mathcal{N}(0, \theta_0)$$

In Bayesian statistics, besides specifying a model $p(y|\theta)$ for the observed data, we also specify our **prior** $p(\theta)$ for the model parameters.



Bayes rule for inverse probability

$$p(\theta|\mathcal{D}) = \frac{p(\mathcal{D}|\theta) \cdot p(\theta)}{p(\mathcal{D})} \propto p(\mathcal{D}|\theta) \cdot p(\theta)$$

known as the **posterior**.

- uncertainty quantification, provides more useful information
- reducing overfitting. Regularization $\Longleftrightarrow$ Prior.

Prediction

$$p(x|\mathcal{D}) = \int p(x|\theta, \mathcal{D}) p(\theta|\mathcal{D}) d\theta$$

Model Comparison

$$p(m|\mathcal{D}) = \frac{p(\mathcal{D}|m)p(m)}{p(\mathcal{D})}$$

$$p(\mathcal{D}|m) = \int p(\mathcal{D}|\theta, m) p(\theta|m) \, d\theta$$

Choice of Priors

- **Subjective Priors**. Priors should reflect our beliefs as well as possible. They are subjective, but not arbitrary.
- **Hierarchical Priors**. Priors of multiple levels.

$$\begin{aligned} p(\theta) &= \int p(\theta|\alpha)p(\alpha)\, d\alpha \\ &= \int p(\theta|\alpha)\, d\alpha \int p(\alpha|\beta)p(\beta)\, d\beta \end{aligned}$$

- **Conjugate Priors**. Priors that ease computation, often used to facilitate the development of inference and parameter estimation algorithms.

Conjugate Priors

- **Conjugacy**: prior $p(\theta)$ and posterior $p(\theta|Y)$ belong to the same family of distribution
- Exponential family

$$p(Y|\theta) \propto \exp\left(\phi(\theta) \cdot \sum_i T(y_i) - nA(\theta)\right)$$

- Conjugate prior

$$p(\theta) \propto \exp\left(\phi(\theta) \cdot \nu - \eta A(\theta)\right)$$

- Posterior

$$p(\theta|Y) \propto \exp\left(\phi(\theta) \cdot (\nu + \sum_i T(y_i)) - (n+\eta)A(\theta)\right)$$

Data: $\mathcal{D} = \{\boldsymbol{x}_i\}_{i=1}^m$. For each $\boldsymbol{x}$ in $\mathcal{D}$

$$p(\boldsymbol{x}|\theta) \propto \exp\left(\sum_{k=1}^{K} x_k \log \theta_k\right)$$

Use $\mathrm{Dir}(\alpha)$ as the conjugate prior

$$p(\theta) \propto \exp\left(\sum_{k=1}^{K} (\alpha_k - 1) \log \theta_k\right)$$

$$p(\theta|\mathcal{D}) \propto \exp\left(\sum_{k=1}^{K} \left(\alpha_k - 1 + \sum_{i=1}^{M} x_{ik}\right) \log \theta_k\right)$$

Consider random variables $\{X_t\}, t = 0, 1, \ldots$ with state space $\mathcal{S}$

Markov Property

$$p(X_{n+1} = x | X_0 = x_0, \ldots, X_n = x_n) = p(X_{n+1} = x | X_n = x_n)$$

Transition Probability

$$P_{ij}^n = p(X_{n+1} = j | X_n = i), \quad i, j \in \mathcal{S}.$$

A Markov chain is called *time homogeneous* if $P_{ij}^n = P_{ij}, \forall n$.

A Markov chain is governed by its transition probability matrix.

- Stationary Distribution.

$$\pi^T P = \pi^T.$$

- Ergodic Theorem. If the Markov chain is irreducible and aperiodic, with stationary distribution π, then

$$X_n \xrightarrow{d} \pi$$

and for any function h

$$\frac{1}{n}\sum_{t=1}^{n} h(X_t) \to \mathbb{E}_\pi h(X), \quad n \to \infty$$

given $\mathbb{E}_\pi |h(X)|$ exists.

What's Next?

- In general, finding MLE and posterior analytically is difficult. We almost always have to resort to computational methods.
- In this course, we'll discuss a variety of computational techniques for numerical optimization and integration, approximate Bayesian inference methods, with applications in statistical machine learning, computational biology and other related field.

Signup in Piazza:

https://piazza.com/peking_university/fall2019/00113730

References

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- D. M. Blei, A. Y. Ng, and M. I. Jordan. Latent dirichlet allocation. JMLR 3, 2003.
- C. R. Rao. Linear Statistical Inference and its Applications. 2nd edition. New York: Wiley, 1973.
- S. M. Ross. Introduction to Probability Models, 7th ed. Academic, 2000.