

Sliced Inverse Regression For Dimension Reduction (Ker-Chau Li)

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- 1 Introduction
- 2 A Model for dimension reduction
- 3 Inverse Regression
- 4 Sliced Inverse Regression Method
- 5 Simulation

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Regression Analysis

- Study the relationship of a response y and its covariates x
- Use the information of x to explain y
- Parametric model
 - Linear Regression model
- Nonparametric model
 - Local smoothing (kNN)

Curse of Dimensionality

- When the dimension of x gets higher, observations are far away from each other
- Standard methods probably will break down due to the sparseness of data
- One solution is reducing the dimension of x

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A Model for dimension reduction

Model Settings

$$y = f(\beta_1 x, \dots, \beta_k x, \epsilon)$$

x is explanatory variable, column vectors on \mathcal{R}^p ,

β' 's are unknown row vectors,

ϵ is independent of x ,

f is an arbitrary unknown function on \mathcal{R}^{k+1}

- $(\beta_1 x, \dots, \beta_k x)'$ is the projection of the $x \in \mathcal{R}^p$ into \mathcal{R}^K , $K \ll p$
- Captures all we need to know about y

A Model for dimension reduction

Effective dimension-reduction

- ① Effective dimension-reduction direction (e.d.r)
 - A Linear combination of β' 's
 - ② A Linear space \mathcal{B} :
 - Spanned by β' 's ($Span(\beta)$) \Leftrightarrow All the possible linear combination of β' 's
- Since f is arbitrary, only the \mathcal{B} can be identified
 - Inverse Regression is one of the methods of estimating the Effective dimension-reduction space (\mathcal{B})

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Inverse Regression

Inverse Regression

- Regress x against of y
- Use the information of y to explain x
- From one p -dimension problem to p One-dimension regression problems

Inverse Regression Curve

Inverse Regression Curve

$$E(x|y) \in \mathcal{R}^p$$

Centered Inverse Regression Curve

$$E(x|y) - E(x)$$

- $E[E(x|y)] = E(x)$ is the center
- With certain conditions, the centered inverse curve is related with the e.d.r.!

Conditions

Condition 1.1

Conditional Independence

$$y = f(\beta_1 x, \dots, \beta_k x, \epsilon) \Leftrightarrow (y \perp\!\!\!\perp x) | \beta x$$

Condition 3.1

Linear Condition

For any b in \mathcal{R}^p ,

$$E(b\mathbf{x} | \beta_1 \mathbf{x} = \beta_1 x, \dots, \beta_k \mathbf{x} = \beta_k x) = c_0 + c_1 \beta_1 x, \dots, c_k \beta_k x$$

Centered Inverse Regression Curve and e.d.r

Theorem 3.1

Under the previous Conditions,

$$E(x|y) - E(x) \subset \text{Span}(\beta_k \Sigma_{xx}), k = 1, \dots, K$$

The centered inverse regression curve is contained in the linear subspace spanned by $\beta_k \Sigma_{xx}$

Centered Inverse Regression Curve and e.d.r

Corollary 3.1

$$z = \Sigma_{xx}^{-1/2}[x - E(x)]$$

x is the standardized

$$f(\beta_1 x, \dots, \beta_k x, \epsilon) \Rightarrow f(\eta_1 z, \dots, \eta_k z, \epsilon) \Rightarrow \beta_k = \eta_k \Sigma_{xx}^{-1/2}$$

$$E(z|y) - E(z) \subset \text{Span}(\eta_k), k = 1, \dots, K$$

An Important consequence

Covariance matrix is the key

- The Covariance matrix $\text{Cov}(E(z|y))$ is degenerated in any direction which is orthogonal to η' s
- η_k 's ($k = 1, \dots, K$) associated with largest K eigenvalues of $\text{Cov}(E(z|y))$

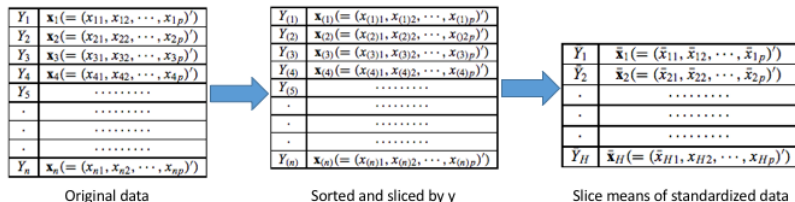
How to estimate the $\text{Cov}(E(z|y))$

That leads to Sliced Inverse Regression Method

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Slice Inverse Regression Method



$$\hat{V} = n^{-1} \sum_{h=1}^H n_h \bar{x}_h \bar{x}_h^T \quad \longrightarrow \quad \begin{array}{l} \text{Conduct PCA on } \hat{V} \\ \text{Find the first Kth eigenvectors } \hat{\eta} \end{array} \quad \longrightarrow \quad \hat{\beta}_k = \hat{\eta}_k \Sigma_{xx}^{-1/2}$$

Estimated Covariance matrix

Sliced Inverse Regression Method with details

- 1 Standardize x
 - $z_i = \Sigma_{xx}^{-1/2}(x_i - \bar{x})(i = 1, \dots, n)$
- 2 Divide the range of y into H slices, I_1, \dots, I_H
 - $\hat{p}_h = (1/n) \sum_{i \in I_h} 1$
- 3 Calculate the sample mean for each slice
 - $\hat{m}_h = (1/n\hat{p}_h) \sum_{i \in I_h} z_i$
- 4 Conduct a Principal Component Analysis on the estimated Covariance matrix
 - $\hat{V} = \sum_{h=1}^H \hat{p}_h \hat{m}_h \hat{m}_h'$
- 5 Select the K largest eigenvectors (row vectors)
 - $\hat{\eta}_k (k = 1, \dots, K)$
- 6 Transform the eigenvectors back to original scale
 - $\hat{\beta}_k = \hat{\eta}_k \hat{\Sigma}_{xx}^{-1/2}$

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Simulation 1

Simulation settings

$$y = x_1 + x_2 + x_3 + x_4 + 0x_5 + \epsilon$$

- $n = 100$
- Only one component $\beta = (1, 1, 1, 1, 0)$
- Normalized target $\beta^* = (0.5, 0.5, 0.5, 0.5, 0)$
- The number of slice $H = (5, 10, 20)$

Simulation 1 results

Table 1. Mean and Standard Deviation of $\hat{\beta}_1 = (\hat{\beta}_{11}, \dots, \hat{\beta}_{15})$ for the linear model (6.1), $n = 100$; the Target is (.5, .5, .5, .5, 0)*

H	$\hat{\beta}_{11}$	$\hat{\beta}_{12}$	$\hat{\beta}_{13}$	$\hat{\beta}_{14}$	$\hat{\beta}_{15}$
5	.505 (.052)	.498 (.049)	.494 (.056)	.488 (.056)	.002 (.066)
10	.502 (.046)	.500 (.045)	.492 (.055)	.491 (.049)	.001 (.060)
20	.500 (.048)	.502 (.046)	.497 (.053)	.487 (.054)	-.003 (.060)

*Numbers in parentheses represent standard deviations.

- Repeat the simulation 100 times to generate the empirical distribution of $\hat{\beta}'$'s
- β and $\hat{\beta}$ are standardized

Simulation 2

Simulation settings

$$y = x_1(x_1 + x_2 + 1) + \sigma \cdot \epsilon$$

$$y = \frac{x_1}{0.5 + (x_2 + 1.5)^2} + \sigma \cdot \epsilon$$

- $n = 400$
- $\sigma = (0.5, 1)$
- The number of slice $H = (5, 10, 20)$
- Two components $\beta_1 = (1, 0, 0, 0, 0)$, $\beta_2 = (0, 1, 0, 0, 0)$

Evaluate the effectiveness of estimated e.d.r direction

Criterion of one direction

$$R^2(\hat{b}) = \max_{\beta \in \mathcal{B}} \frac{(\hat{b} \Sigma_{xx} \beta')^2}{\hat{b} \Sigma_{xx} \hat{b}' \cdot \beta \Sigma_{xx} \beta'}$$

Squared correlation coefficient between the $\hat{b}x$ and $\beta_1 x, \dots, \beta_k x$
Invariant under affine transformation of x

Criterion of the subspace \mathcal{B}

$$R^2(\hat{\mathcal{B}}) = \frac{\sum_{k=1}^K R^2(\hat{b}_k)}{K}$$

Simulation 2 results

Table 2. Mean and Standard Deviation of $R^2(\hat{\beta}_1)$ and $R^2(\hat{\beta}_2)$ for the Quadratic Model (6.2), $p = 10$, $n = 400$

H	$\sigma = 0.5$		$\sigma = 1$	
	$R^2(\hat{\beta}_1)$	$R^2(\hat{\beta}_2)$	$R^2(\hat{\beta}_1)$	$R^2(\hat{\beta}_2)$
5	.91 (.05)	.75 (.15)	.88 (.07)	.52 (.21)
10	.92 (.04)	.80 (.13)	.89 (.08)	.55 (.24)
20	.93 (.04)	.77 (.15)	.88 (.08)	.49 (.26)

- Repeat the simulation 100 times to generate the empirical distribution of β' s

Simulation 3 results

Table 3. Mean and Standard Deviation of $R^2(\hat{\beta}_1)$ and $R^2(\hat{\beta}_2)$ for the Rational Function Model (6.3), $p = 10$, $n = 400$

H	$\sigma = 0.5$		$\sigma = 1$	
	$R^2(\hat{\beta}_1)$	$R^2(\hat{\beta}_2)$	$R^2(\hat{\beta}_1)$	$R^2(\hat{\beta}_2)$
5	.96	.83	.89	.51
	(.02)	(.08)	(.06)	(.23)
10	.96	.88	.90	.56
	(.02)	(.06)	(.06)	(.23)
20	.96	.89	.90	.53
	(.02)	(.06)	(.06)	(.24)

- Repeat the simulation 100 times to generate the empirical distribution of β' s

Graphics

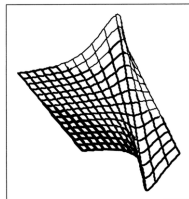


Figure 2: Response surface of simulation 3

How to visualize the data?

Directions found by SIR

Thank you

Reference

Li, Ker-Chau. 1991. "Sliced Inverse Regression for Dimension Reduction."