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About Two Disinherited Sides of Statistics: Data Units and Computational Saving

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About Two Disinherited Sides of Statistics: Data Units and Computational Saving

C. Biernacki

8th ed. of the STATEARN workshop "Challenging problems in Statistical Learning"
April 6-7, 2017, Lyon (France)



Synopsis of the talk

$$\widehat{\text{target}} = \mathbf{f}(\underbrace{\text{data, model}}_{\text{Part I}}, \underbrace{\text{algo}}_{\text{Part II}})$$

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Part I

Unifying Data Units and Models in Statistics

Focus on (Co)-Clustering

Joint work with A. Lourme
(Bordeaux University)

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Quizz!

$$y = \beta x^2 + e$$

- Is it a **linear** regression on co-variates (x^2)?
- Is it a **quadratic** regression on co-variates x ?

Both!

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Take home message

Units are entirely interrelated with models

This part:

- Be aware that interpretation of (“classical”) models is **unit dependent**
- Models should even be revisited as a **couple units × “classical” models**
- Opportunity for **cheap/wide/meaningful** enlarging of “classical” model families
- Focus on **model-based (co-)clustering** but larger potential impact



General (model-based) statistical framework

■ Data:

- Whole data set composed by n objects, described by d variables

$$\mathbf{x} = (\mathbf{x}_1, \dots, \mathbf{x}_n) \quad \text{with} \quad \mathbf{x}_i = (x_{i1}, \dots, x_{id}) \in \mathbb{X}$$

- Each \mathbf{x}_i value is provided with a **unit id**
- We note “**id**” since units are often user defined (a kind of canonical units)

■ Model:

- A pdf¹ family, indexed by $\mathbf{m} \in \mathbb{M}^2$

$$p_{\mathbf{m}} = \{ \cdot \in \mathbb{X} \mapsto p(\cdot; \boldsymbol{\theta}) : \boldsymbol{\theta} \in \Theta_{\mathbf{m}} \}$$

- With $p(\cdot; \boldsymbol{\theta})$ a (parametric) pdf and $\Theta_{\mathbf{m}}$ a space where evolves this parameter

■ Target:

$$\widehat{\text{target}} = \mathbf{f}(\mathbf{x}, p_{\mathbf{m}})$$

Unit **id** is hidden everywhere and could have consequences on the target estimation!

¹probability density function

²Often, the index \mathbf{m} is confounded with the distribution family itself as a shortcut

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Changing the data units

- Principle of **data units transformation \mathbf{u}** :

$$\mathbf{u} : \begin{array}{l} \mathbb{X} = \mathbb{X}^{\mathbf{id}} \\ \mathbf{x} = \mathbf{x}^{\mathbf{id}} = \mathbf{id}(\mathbf{x}) \end{array} \begin{array}{l} \longrightarrow \\ \longmapsto \end{array} \begin{array}{l} \mathbb{X}^{\mathbf{u}} \\ \mathbf{x}^{\mathbf{u}} = \mathbf{u}(\mathbf{x}) \end{array}$$

- \mathbf{u} is a **bijective** mapping to preserve the whole data set information quantity
- We denote by \mathbf{u}^{-1} the reciprocal of \mathbf{u} , so $\mathbf{u}^{-1} \circ \mathbf{u} = \mathbf{id}$
- Thus, \mathbf{id} is only a particular unit \mathbf{u}
- Often a **meaningful** restriction³ on \mathbf{u} : it proceeds lines by lines and rows by rows

$$\mathbf{u}(\mathbf{x}) = (\mathbf{u}(\mathbf{x}_1), \dots, \mathbf{u}(\mathbf{x}_n)) \quad \text{with} \quad \mathbf{u}(\mathbf{x}_i) = (\mathbf{u}_1(x_{i1}), \dots, \mathbf{u}_d(x_{id}))$$

- Advantage to respect the variable definition, transforming only its unit
- $\mathbf{u}(\mathbf{x}_i)$ means that \mathbf{u} applied to the data set \mathbf{x}_i , restricted to the single individual i
- \mathbf{u}_j corresponds to the specific (bijective) transformation unit associated to variable j

³Possibility to relax this restriction, including for instance linear transformations involved in PCA (principal component analysis). But the variable definition is no longer respected.



Revisiting units as a modelling component

- Explicitly exhibiting the “canonical” unit **id** in the model

$$p_{\mathbf{m}} = \{\cdot \in \mathbb{X} \mapsto p(\cdot; \theta) : \theta \in \Theta_{\mathbf{m}}\} = \{\cdot \in \mathbb{X}^{\text{id}} \mapsto p(\cdot; \theta) : \theta \in \Theta_{\mathbf{m}}\} = p_{\mathbf{m}}^{\text{id}}$$

- Thus the variable space and the probability measure are **embedded**
- As the **standard probability theory**: a couple (variable space, probability measure)!
- Changing **id** into **u**, while preserving **m**, is expected to produce a new modelling

$$p_{\mathbf{m}}^{\mathbf{u}} = \{\cdot \in \mathbb{X}^{\mathbf{u}} \mapsto p(\cdot; \theta) : \theta \in \Theta_{\mathbf{m}}\}.$$

A model should be systematically defined by a couple (\mathbf{u}, \mathbf{m}) , denoted by $p_{\mathbf{m}}^{\mathbf{u}}$



Interpretation and identifiability of p_m^u

- Standard probability theory (again): there exists a measure $\mathbf{u}^{-1}(\mathbf{m})$ s.t.⁴

$$\mathbf{u}^{-1}(\mathbf{m}) \in \{\mathbf{m}' \in \mathbb{M} : p_{\mathbf{m}'}^{\text{id}} = p_{\mathbf{m}}^u\}$$

- There exists **two alternative interpretations** of strictly the same model:
 - p_m^u : data measured with **unit u** arise from **measure m** ;
 - $p_{\mathbf{u}^{-1}(\mathbf{m})}^{\text{id}}$: data measured with **unit id** arise from **measure $\mathbf{u}^{-1}(\mathbf{m})$**
- Two points of view:

Statistician

The model p_m^u is not identifiable over the couple (\mathbf{m}, \mathbf{u})

Practitioner

Freedom to choose the interpretation which is the most meaningful for him

⁴This set is usually restricted to a single element

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Opportunity for designing new models

Great opportunity to **build** easily numerous new **meaningful models** p_m^u !

- Just **combine** a standard model family $\{\mathbf{m}\}$ with a standard unit family $\{\mathbf{u}\}$
- New family can be huge! **Combinatorial problems** can occur...
- **Some model stability** can exist in some (specific) cases: $\mathbf{m} = \mathbf{u}^{-1}(\mathbf{m})$



Model selection

As any model, possible to choose between $p_{m_1}^{u_1}$ and $p_{m_2}^{u_2}$

However, caution when using likelihood-based model selection criteria (as BIC)

- **Prohibited** to compare m_1 in unit u_1 and m_2 in unit u_2
- But **allowed** after transforming in **identical unit id**
- Thus compare their equivalent expression: $p_{u_1^{-1}(m_1)}^{\text{id}}$ and $p_{u_2^{-1}(m_2)}^{\text{id}}$
- Example for abs. continuous x and differentiable u , the **density transform** in **id** is:

$$p_{u^{-1}(m)}^{\text{id}} = \{ \cdot \in \mathbb{X}^{\text{id}} \mapsto p(u(\cdot); \theta) \times |J^u(\cdot)| : \theta \in \Theta_m \}$$

with $J^u(\cdot)$ the **Jacobian** associated to the transformation u



Focus on the clustering target

A current challenge is to enlarge model collection. . . and units could contribute to it!

- **Model:** mixture model \mathbf{m} of parameter $\boldsymbol{\theta} = \{\pi_k, \boldsymbol{\alpha}_k\}_{k=1}^g$

$$p_{\mathbf{m}}(\mathbf{x}; \boldsymbol{\theta}) = \sum_{k=1}^g \pi_k p(\mathbf{x}; \boldsymbol{\alpha}_k)$$

- g is the number of clusters
- Clusters correspond to a hidden partition $\mathbf{z} = (z_1, \dots, z_n)$, where $z_i \in \{1, \dots, g\}$
- $\pi_k = p(Z = k)$ and $p(\mathbf{x}; \boldsymbol{\alpha}_k) = p(\mathbf{X} = \mathbf{x} | Z = k)$
- **Target:** estimate \mathbf{z} (and often g)
 - Estimate $\hat{\boldsymbol{\theta}}_{\mathbf{m}}$ by maximum likelihood (typically)
 - Estimate \mathbf{z} by the MAP principle $\hat{z}_i = \arg \max_{k \in \{1, \dots, g\}} p(Z_i = k | \mathbf{X}_i = \mathbf{x}_i; \hat{\boldsymbol{\theta}}_{\mathbf{m}})$
 - Estimate g by BIC or ICL criteria typically (maximum likelihood based criteria)



Outline

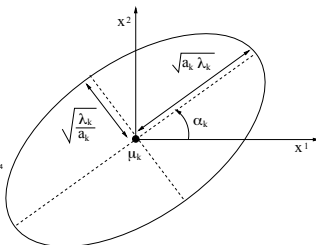
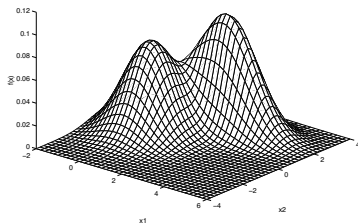
- 1 Introduction
- 2 Units in model-based clustering
 - Scale units and parsimonious Gaussians
 - Non scale units and Gaussians
 - Units and Poissons
- 3 Units in model-based co-clustering
 - Model for different kinds of data
 - Units and Bernoulli
 - Units and multinomial



14 spectral models on Σ_k

- $\mathbf{X} = \mathbb{R}^d$
- d -variate Gaussian model \mathbf{m} : $p_{\mathbf{m}}(\cdot; \alpha_k) = \mathcal{N}_d(\boldsymbol{\mu}_k, \Sigma_k)$
- [Celeux & Govaert, 1995]⁵ propose the following eigen decomposition

$$\Sigma_k = \underbrace{\lambda_k}_{\text{volume}} \cdot \underbrace{\mathbf{D}_k}_{\text{orientation}} \cdot \underbrace{\Lambda_k}_{\text{shape}} \cdot \mathbf{D}_k'$$



⁵Celeux, G., and Govaert, G.. Gaussian parsimonious clustering models. Pattern Recognition, 28(5), 781–793 (1995).



Scale unit invariance

- Consider scale unit transformation $\mathbf{u}(\mathbf{x}) = \mathbf{D}\mathbf{x}$, with diagonal $\mathbf{D} \in \mathbb{R}^{d \times d}$
- Very **current transformation**: standard units (mm, cm), standardized units
- [Biernacki & Lourme, 2014] listed models where invariance holds (8 among 14)
 - The general model is invariant:

$$[\lambda_k \mathbf{S}_k \mathbf{\Lambda}_k \mathbf{S}'_k] = \mathbf{u}^{-1}([\lambda_k \mathbf{S}_k \mathbf{\Lambda}_k \mathbf{S}'_k])$$

- An example of not invariant model:

$$[\lambda_k \mathbf{S} \mathbf{\Lambda}_k \mathbf{S}'] \neq \mathbf{u}^{-1}([\lambda_k \mathbf{S} \mathbf{\Lambda}_k \mathbf{S}'])$$

- Do not forget to compare all models $\mathbf{m}' = \mathbf{u}^{-1}(\mathbf{m})$ in **unit id** for BIC / ICL validity
- Use the **Rmixmod** package



Illustration on the Old Faithful geyser data set

- All models are with free proportions (π_k)
- All ICL values are expressed with the initial unit $\mathbf{id} = \min \times \min$
- We observe the [effect of unit on the ICL ranking](#) for some models
- [Cheap](#) opportunity to [enlarge](#) the model family!

family	$\mathbf{id} = (\min, \min)$		$\mathbf{u}^{\text{scale}_1} = (\text{sec}, \min)$		$\mathbf{u}^{\text{scale}_2} = (\text{stand}, \text{stand})$	
	\mathbf{m}	ICL ^{id}	\mathbf{m}	ICL ^{id}	\mathbf{m}	ICL ^{id}
All mod.	$[\lambda_k \mathbf{S} \mathbf{\Lambda}_k \mathbf{S}'_k]$	1 160.3	$[\lambda_k \mathbf{S} \mathbf{\Lambda}_k \mathbf{S}'_k]$	1 158.7	$[\lambda_k \mathbf{S}_k \mathbf{\Lambda}_k \mathbf{S}'_k]$	1 160.3
General mod.	$[\lambda_k \mathbf{S}_k \mathbf{\Lambda}_k \mathbf{S}'_k]$	1 161.4	$[\lambda_k \mathbf{S}_k \mathbf{\Lambda}_k \mathbf{S}'_k]$	1 161.4	$[\lambda_k \mathbf{S}_k \mathbf{\Lambda}_k \mathbf{S}'_k]$	1 161.4



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1 Introduction

2 Units in model-based clustering

- Scale units and parsimonious Gaussians
- **Non scale units and Gaussians**
- Units and Poissons

3 Units in model-based co-clustering

- Model for different kinds of data
- Units and Bernoulli
- Units and multinomial



Prostate cancer data of [Biar & Green, 1980]⁸

- **Individuals:** 506 patients with prostatic cancer grouped on clinical criteria into two Stages 3 and 4 of the disease
- **Variables:** $d = 12$ pre-trial variates were measured on each patient, composed by
 - **Eight continuous** variables (age, weight, systolic blood pressure, diastolic blood pressure, serum haemoglobin, size of primary tumour “SZ”, index of tumour stage and histologic grade, serum prostatic acid phosphatase “AP”)
 - **Two ordinal** variables (performance rating, cardiovascular disease history)
 - **Two categorical** variables with various numbers of levels (electrocardiogram code, bone metastases)
- Some **missing data:** 62 missing values ($\approx 1\%$)
- Two historical units for performing the clustering task:
 - **Raw units id:** [McParland & Gormley, 2015]⁶
 - **Transformed data \mathbf{u} :** since SZ and AP are skewed, [Jorgensen & Hunt, 1996]⁷ propose

$$\mathbf{u}_{SZ} = \sqrt{\cdot} \text{ and } \mathbf{u}_{AP} = \ln(\cdot)$$

⁶McParland, D. and Gormley, I. C. (2015). Model based clustering for mixed data: clustmd. arXiv preprint arXiv:1511.01720.

⁷Jorgensen, M. and Hunt, L. (1996). Mixture model clustering of data sets with categorical and continuous variables. In Proceedings of the Conference ISIS, volume 96, pages 375–384.

⁸Byar DP, Green SB (1980): Bulletin Cancer, Paris 67:477-488



Clustering with the MixtComp software [Biernacki et al., 2016]⁹

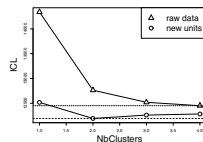
- Model m in Mixtcomp: full mixed data $\mathbf{x} = (\mathbf{x}^{cont}, \mathbf{x}^{cat}, \mathbf{x}^{ordi}, \mathbf{x}^{int}, \mathbf{x}^{rank})$ (missing data are allowed also) are simply modeled by inter conditional independence

$$p(\mathbf{x}; \alpha_k) = p(\mathbf{x}^{cont}; \alpha_k^{cont}) \times p(\mathbf{x}^{cat}; \alpha_k^{cat}) \times p(\mathbf{x}^{ordi}; \alpha_k^{ordi}) \times \dots$$

In addition, for symmetry between types, intra conditional independence for each

- Results:

- New units u_{SZ} and u_{AP} are selected by ICL
- New units allow to select two groups and provides a lower error rate



clusters	
1	2
287	5
52	162

Table : MixtComp model on raw units: 11% misclassified

clusters	
1	2
270	22
23	191

Table : MixtComp model on new units: 9% misclassified

⁹MixtComp is a clustering software developed by Biernacki C., Iovleff I. and Kubicki V. and freely available on the MASSICCC web platform <https://massiccc.lille.inria.fr/>



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Which units for count data?

- Count data: $x \in \mathbb{N}$
- Standard model \mathbf{m} is Poisson: $p(\cdot; \alpha_k) = \mathcal{P}(\lambda_k)$
- d -variate case $\mathbf{x} = (x^1, \dots, x^d) \in \mathbb{N}^d$ and conditional independence by variable
- Two standard unit transformations (by variable $j \in \{1, \dots, d\}$):
 - Shifted observations: $\mathbf{u}(x^j) = x^j - a_j$ with $a_j \in \mathbb{N}$
 - Scaled observations: $\mathbf{u}(x^j) = b_j x^j$ with $b_j \in \mathbb{N}^*$

Shifted example

- **id:** total number of educational years
- $\mathbf{u}_{\text{shift}}(\cdot) = (\cdot) - 8$: university number of educational years^a

^aEight is the number of years spent by english pupils in a secondary school.

Scaled example

- **id:** total number of educational years
- $\mathbf{u}_{\text{scaled}}(\cdot) = 2 \times (\cdot)$: total number of educational semesters



Medical data

- R dataset `rwm1984COUNT` of [Rao et al., 2007, p.221]¹⁰ and studied in [Hilbe, 2014]¹¹
- $n = 3874$ patients that spent time into German hospitals during year 1984
- Patients are described through eleven mixed variables
- **m**: a MixtComp model combining Gaussian, Poisson and multinomial distributions

	<i>variables</i>	<i>type</i>	<i>model</i>
1	number of visits to doctor during year	count	Poisson
2	number of days in hospital	count	Poisson
3	educational level	categorical	multinomial
4	age	count	Poisson
5	outwork	binary	Bernoulli
6	gender	binary	Bernoulli
7	matrimonial status	binary	Bernoulli
8	kids	binary	Bernoulli
9	household yearly income	continuous	Gaussian
10	years of education	count	Poisson
11	self employed	binary	Bernoulli

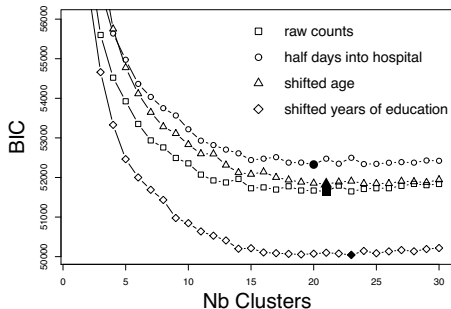
¹⁰Rao, C. R., Miller, J. P., and Rao, D. C. (2007). Handbook of statistics: epidemiology and medical statistics, volume 27. Elsevier.

¹¹Hilbe, J. M. (2014). Modeling count data. Cambridge University Press.



Several units for count data

- **Four unit systems** are sequentially considered differing over the count data
 - $u_1 = \text{id}$: original unit
 - u_2 : the time spent into hospital is counted in half days instead of days
 - u_3 : the minimum of the age series is deduced from all ages leading to shifted ages
 - u_4 : the min. of years of edu. is deduced from the series leading to shifted years of edu.
- BIC selects 23 clusters obtained under **shifted years** of education





Specific transformation for RNA-seq data

- A sample of RNA-seq gene expressions arising from the rat count table of <http://bowtie-bio.sourceforge.net/recount/>
- 30000 genes described by 22 **counting** descriptors
- Remove genes with low expression (classical): 6173 genes finally
- Two different processes for dealing with data:
 - **Standard** [Rau *et al.*, 2015]¹²: $\mathbf{u} = \mathbf{id}$ and \mathbf{m} is Poisson mixture
 - **“RNA-seq unit”** [Gallopın *et al.*, 2015]¹³:

$$\mathbf{u}(\cdot) = \ln(\text{scaled normalization}(\cdot))$$

is a transformation being motivated by genetic considerations and \mathbf{m} is Gaussian mixture

- Experiment with 30 clusters (as in [Gallopın *et al.*, 2015])

<i>model</i>	<i>data</i>	<i>BIC</i>
Poisson	raw unit	2 615 654
Gaussian	transformed	909 190

¹²Rau, A., Maugis-Rabusseau, C., Martin-Magniette, M.-L. and Celeux, G. (2015). Co-expression analysis of high-throughput transcriptome sequencing data with Poisson mixture models. *Bioinformatics*, 31 (9), 1420-1427.

¹³Gallopın, M., Rau, A., Celeux, G., and Jaffrézic, F. (2015). Transformation des données et comparaison de modèles pour la classification des données rna-seq. In 47èmes Journées de Statistique de la SFdS.



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Co-clustering framework

- It corresponds to the following **specific mixture model** **m** [Govaert and Nadif, 2014]¹⁴:

$$p(\mathbf{x}; \theta) = \sum_{(\mathbf{z}, \mathbf{w})} \prod_{i,j} \pi_{z_i} \rho_{w_j} p(x_i^j; \alpha_{z_i w_j})$$

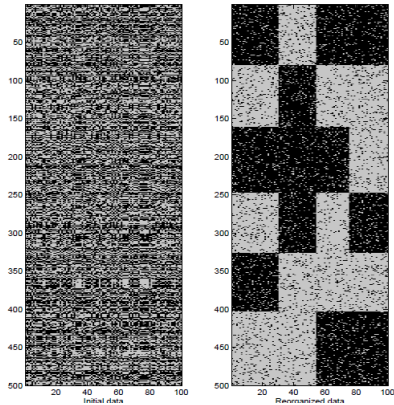
- z**: partition in g_r rows
- w**: partition in g_c columns
- z** \perp **w** and $x_i^j | (z_i, w_j) \perp x_{i'}^{j'} | (z_{i'}, w_{j'})$
- Distribution $p(\cdot; \alpha_{z_i w_j})$ depends on the kind of data
 - Binary** data: $x_i^j \in \{0, 1\}$, $p(\cdot; \alpha_{kl}) = \mathcal{B}(\alpha_{kl})$
 - Categorical** data with m levels:
 - $\mathbf{x}_i^j = \{x_i^{jh}\} \in \{0, 1\}^m$ with $\sum_{h=1}^m x_i^{jh} = 1$ and $p(\cdot; \alpha_{kl}) = \mathcal{M}(\alpha_{kl})$ with $\alpha_{kl} = \{\alpha_k^{jh}\}$
 - Count** data: $x_i^j \in \mathbb{N}$, $p(\cdot; \alpha_{kl}) = \mathcal{P}(\mu_k \nu_l \gamma_{kl})$
 - Continuous** data: $x_i^j \in \mathbb{R}$, $p(\cdot; \alpha_{kl}) = \mathcal{N}(\mu_{kl}, \sigma_{kl}^2)$
- BlockCluster** [Bhatia et al., 2015]¹⁵ is an R package for co-clustering

¹⁴G. Govaert and M. Nadif (2014). Co-clustering: models, algorithms and applications. ISTE, Wiley. ISBN 978-1-84821-473-6.

¹⁵P. Bhatia, S. Iovleff, G. Govaert (2015). Blockcluster: An R Package for Model Based Co-Clustering. *Journal of Statistical Software*, in press.



Binary illustration



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SPAM E-mail Database¹⁷

- $n = 4601$ e-mails composed by 1813 “spams” and 2788 “good e-mails”
- $d = 48 + 6 = 54$ continuous descriptors¹⁶
 - 48 percentages that a given **word** appears in an e-mail (“make”, “you’...”)
 - 6 percentages that a given **char** appears in an e-mail (“;”, “\$”...)
- Transformation of continuous descriptors into **binary descriptors**

$$x_i^j = \begin{cases} 1 & \text{if word/char } j \text{ appears in e-mail } i \\ 0 & \text{otherwise} \end{cases}$$

Two different units considered for variable $j \in \{1, \dots, 54\}$

- id_j : see the previous coding
- $\mathbf{u}_j(\cdot) = 1 - (\cdot)$: reverse the coding

$$\mathbf{u}_j(x_i^j) = \begin{cases} 0 & \text{if word/char } j \text{ appears in e-mail } i \\ 1 & \text{otherwise} \end{cases}$$

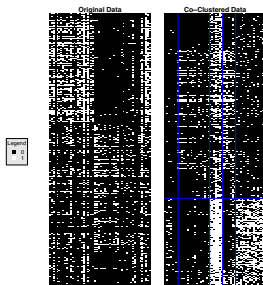
¹⁶There are 3 other continuous descriptors we do not use

¹⁷<https://archive.ics.uci.edu/ml/machine-learning-databases/spambase/>

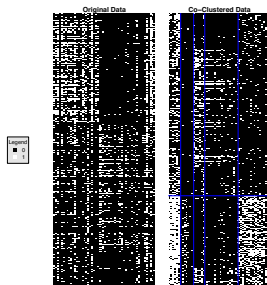


Select the whole coding $\mathbf{u} = (\mathbf{u}_1, \dots, \mathbf{u}_d)$

- Fix $g_l = 2$ (two individual classes) and $g_r = 5$ (five variable classes)
- Use co-clustering in a **clustering aim**: just interested in indiv. classes (spams?)
- Use a “naive” algorithm to find the **best \mathbf{u}** by ICL (2^{54} possibilities)



initial unit id
 ICL=92682.54
 error rate=0.1984



best unit \mathbf{u}
 ICL=92524.57
 error rate=0.2008



Result analysis of the e-mail database

- Just one variable ($j = 19$: “you”) has a reversed coding in \mathbf{u}
- Thus variable “you” has **not the same coding as other variables** in its column class
- Poor ICL increase with \mathbf{u}

Conclusion for the e-mail database

- Here initial units \mathbf{id} have a particular **meaning for the user**: do not change!
- In case of unit change, it becomes **essentially technic** (as Manly unit is)



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Congressional Voting Records Data Set¹⁹

- Votes for each of the $n = 435$ U.S. House of Representatives Congressmen
 - Two classes: 267 democrats, 168 republicans
 - $d = 16$ votes with $m = 3$ modalities [Schlimmer, 1987]¹⁸:
 - “yea”: voted for, paired for, and announced for
 - “nay”: voted against, paired against, and announced against
 - “?”: voted present, voted present to avoid conflict of interest, and did not vote or otherwise make a position known
- | | |
|--|--|
| <ol style="list-style-type: none"> 1. handicapped-infants 2. water-project-cost-sharing 3. adoption-of-the-budget-resolution 4. physician-fee-freeze 5. el-salvador-aid 6. religious-groups-in-schools 7. anti-satellite-test-ban 8. aid-to-nicaraguan-contras | <ol style="list-style-type: none"> 9. mx-missile 10. immigration 11. synfuels-corporation-cutback 12. education-spending 13. superfund-right-to-sue 14. crime 15. duty-free-exports 16. export-administration-act-south-africa |
|--|--|

¹⁸Schlimmer, J. C. (1987). Concept acquisition through representational adjustment. Doctoral dissertation, Department of Information and Computer Science, University of California, Irvine, CA.

¹⁹<http://archive.ics.uci.edu/ml/datasets/Congressional+Voting+Records>

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Allowed user meaningful recodings

- “yea” and “nea” are arbitrarily coded (**question dependent**), not “?”
- Example:
 3. **adoption**-of-the-budget-resolution = “yes” \Leftrightarrow 3. **rejection**-of-the-budget-resolution = “no”
- However, “?” is **not question dependent**

Thus, two different units considered for variable $j \in \{1, \dots, 16\}$

- id_j :

$$x_i^j = \begin{cases} (1, 0, 0) & \text{if voted “yea” to vote } j \text{ by congressman } i \\ (0, 1, 0) & \text{if voted “nay” to vote } j \text{ by congressman } i \\ (0, 0, 1) & \text{if voted “?” to vote } j \text{ by congressman } i \end{cases}$$

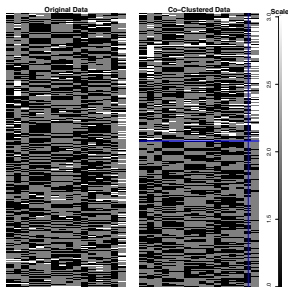
- $\mathbf{u} = (\mathbf{u}_1, \dots, \mathbf{u}_d)$: reverse the coding **only for “yea” and “nea”**

$$\mathbf{u}_j(x_i^j) = \begin{cases} (0, 1, 0) & \text{if voted “yea” to vote } j \text{ by congressman } i \\ (1, 0, 0) & \text{if voted “nay” to vote } j \text{ by congressman } i \\ (0, 0, 1) & \text{if voted “?” to vote } j \text{ by congressman } i \end{cases}$$

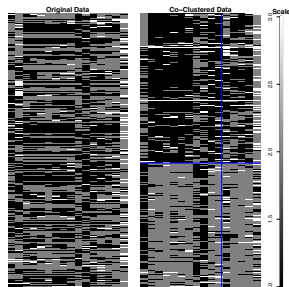


Select the whole coding $\mathbf{u} = (\mathbf{u}_1, \dots, \mathbf{u}_d)$

- Fix $g_l = 2$ (two individual classes) and $g_r = 2$ (two variable classes)
- Use co-clustering in a **clustering aim**: just interested in political party
- Use a comprehensive algorithm to find the **best \mathbf{u} by ICL** ($2^{16} = 65536$ cases)



initial unit id
ICL=5916.13
error rate=0.2850



best unit \mathbf{u}
ICL=5458.156
error rate=0.1034



Result analysis of the Congressional Voting Records Data Set

- Five variables has a reversed coding in \mathbf{u} :
 - 3. adoption-of-the-budget-resolution
 - 7. anti-satellite-test-ban
 - 9. aid-to-nicaraguan-contras
 - 10. mx-missile
 - 16. duty-free-exports
- Thus be aware to change the meaning of them when having a look at the figure!
- Significant **ICL and error rate improvements** with \mathbf{u}

Conclusion for the Congressional Voting Records

- Here initial units \mathbf{id} where arbitrary fixed: make sense to change!
- In addition, good improvement. . .

Part II

Computation Time/Accuracy Trade-off

Focus on Linear Regression

Joint work with M. Brunin & A. Céliste
(Lille University & CNRS & Inria)

An unexpected behaviour...

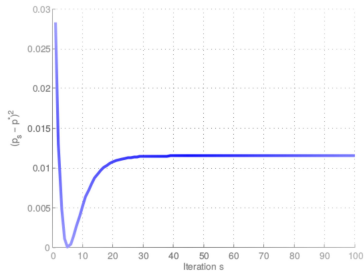
Standard idea

The larger is the iteration number, the better is the resulting estimate

Not so certain...

An **early** stopping rule could **reduce computation** time while **increasing accuracy**

Ex.: two Gaussian univariate mixture, just proportions unknown (convex), use EM



Take home message

Early stopping of some estimation algorithms could be statistically efficient while preserving computational time

This part:

- Identify **bias/variance** influence throughout the algorithm iterations
- Define an **early stopping rule** reaching the bias/variance trade-off
- Focus on linear regression but expected to be (much) **more general**

Outline

- 1 Introduction
- 2 Understanding the algorithm dynamic
- 3 First attempts for a stopping rule
- 4 Numerical simulations

Linear regression

- Usual linear regression model:

$$\mathbf{Y} = \mathbf{X}\boldsymbol{\theta}^* + \boldsymbol{\epsilon},$$

with $\mathbf{X} \in \mathcal{M}_{n,d}(\mathbb{R})$, $\text{rg}(\mathbf{X}) = d$ ($n > d$), $\boldsymbol{\theta}^* \in \mathbb{R}^d$, $\boldsymbol{\epsilon} \sim \mathcal{N}_n(\mathbf{0}, \sigma^2 \mathbf{I}_n)$

- Usual Ordinary Least Squares (OLS) parameter estimate:

$$\hat{\boldsymbol{\theta}} = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^d} \underbrace{\frac{1}{2n} \|\mathbf{Y} - \mathbf{X}\boldsymbol{\theta}\|_{2,n}^2}_{g(\boldsymbol{\theta})} = (\mathbf{X}'\mathbf{X})^{-1}\mathbf{X}'\mathbf{Y}$$

- Usual OLS prediction estimate:

$$\hat{\mathbf{Y}} = \mathbf{X}\hat{\boldsymbol{\theta}}$$

- Usual oracle predictive accuracies of $\hat{\boldsymbol{\theta}}$ ($\mathbf{Y}^* = \mathbf{X}\boldsymbol{\theta}^*$, MSE=Mean Squared Error):

$$\Delta(\hat{\mathbf{Y}}) = \frac{1}{n} \left\| \hat{\mathbf{Y}} - \mathbf{Y}^* \right\|_{2,n}^2 \quad \text{or} \quad \text{MSE}(\hat{\mathbf{Y}}) = \mathbb{E} \left[\Delta(\hat{\mathbf{Y}}) \right]$$

Alternative estimate of the OLS

Find an estimator that performs better in terms of predictive accuracy than OLS $\hat{\theta}$

Use a **gradient descent algorithm** to minimise $g(\theta)$ (with fixed step α):

$$\forall k \geq 0, \quad \hat{\theta}^{(k+1)} = \hat{\theta}^{(k)} - \alpha \nabla g(\hat{\theta}^{(k)})$$

- **New** parameter estimate (this one obtained at **iteration k**):

$$\hat{\theta}^{(k)} = \left(\mathbf{I}_d - \left(\mathbf{I}_d - \frac{\alpha}{n} \mathbf{X}'\mathbf{X} \right)^k \right) \hat{\theta} + \left(\mathbf{I}_d - \frac{\alpha}{n} \mathbf{X}'\mathbf{X} \right)^k \theta^{(0)} \quad \left(\xrightarrow{k \rightarrow \infty} \hat{\theta} \right)$$

- **New** predictive estimate (this one obtained at **iteration k**):

$$\hat{\mathbf{Y}}^{(k)} = \mathbf{X} \hat{\theta}^{(k)} \quad \left(\xrightarrow{k \rightarrow \infty} \hat{\mathbf{Y}} \right)$$

Expected predictive gain of the new estimate

Stopping at $k < \infty$ can be better than the OLS ($k = \infty$)!

- Result on **MSE**:

$$\bar{k} = \operatorname{argmin}_{k \in \mathbb{N}} \left\{ \operatorname{MSE} \left(\hat{\mathbf{Y}}^{(k)} \right) \right\} \Rightarrow \operatorname{MSE} \left(\hat{\mathbf{Y}}^{(\bar{k})} \right) < \operatorname{MSE} \left(\hat{\mathbf{Y}} \right)$$

- Result on Δ (holds with high probability):

$$k^* = \operatorname{argmin}_{k \in \mathbb{N}} \left\{ \Delta \left(\hat{\mathbf{Y}}^{(k)} \right) \right\} \Rightarrow \Delta \left(\hat{\mathbf{Y}}^{(k^*)} \right) < \Delta \left(\hat{\mathbf{Y}} \right)$$

How to estimate the optimal iteration \bar{k} or k^* ?

Scope of the current study

This is a **toy** study

- Since the OLS is available in closed-form, its computational time is the best

But a **prospective** study

- Allows to **mimic** algorithm dependent estimates (numerous: closed-form is rare!)
- Allows to **understand** some fundamental factors acting in the estimate accuracy
- Allows to **glimpse** expected difficulties for estimating optimal values of k

Thus, a step before a future **generic method** for computational/accuracy trade-off. . .

Outline

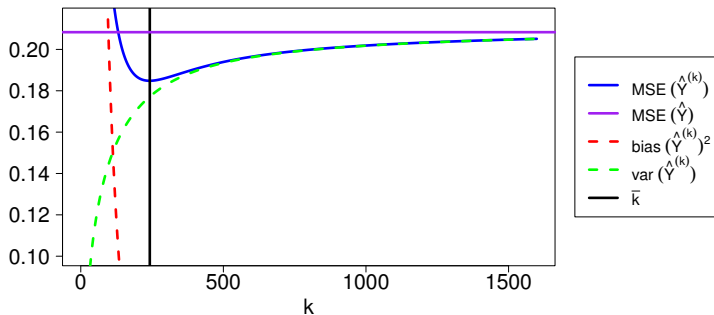
- 1 Introduction
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Trade-off bias variance for the MSE

$$\text{MSE}(\hat{\mathbf{Y}}^{(k)}) = \underbrace{\frac{1}{n} \left\| \mathbf{S}^k \mathbf{P}' (\mathbf{Y}^{(0)} - \mathbf{Y}^*) \right\|_{2,n}^2}_{\text{bias}(\hat{\mathbf{Y}}^{(k)})^2} + \underbrace{\frac{\sigma^2}{n} \text{Tr} \left((\mathbf{I}_n - \mathbf{S}^k)^2 \right)}_{\text{var}(\hat{\mathbf{Y}}^{(k)})}$$

where $\mathbf{K} = \frac{1}{n} \mathbf{X} \mathbf{X}' = \mathbf{P} \mathbf{\Lambda} \mathbf{P}'$; $\mathbf{S} = \mathbf{I}_n - \alpha \mathbf{\Lambda}$; $\alpha = 0.01 \in]0, \frac{1}{\hat{\lambda}_1} [$; $\hat{\lambda}_1 = \|\mathbf{K}\|_2$

For $d = 20$ $n = 30$



Something more on optimal values of k

There exists $M_1, M_2, M_3, M_4 > 0$ such as, with high probability, for large n ,

$$M_1 + M_2 \log(n) \leq k^* \leq M_3 + M_4 \log(n).$$

- Thus it suggests to perform “few” iterations for small samples sizes
- Somewhat consistent with the fact that the OLS ($k = \infty$) is a “large n ” estimate
- But even for large n values, k^* has not to be too high
- And if we perform too many iterations, we have the following variance effect:

$$\forall k \in \mathbb{N}, \quad \text{MSE} \left(\hat{\mathbf{Y}}^{(k)} \right) \geq \frac{\sigma^2}{4n} \sum_{j=1}^d \min \left\{ 1, \left(k\alpha\hat{\lambda}_j \right)^2 \right\}$$

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Controlling bias/variance in Δ

Controlling Δ could be possible by (hopefully sharp) inequalities

Highlighting (squared) bias and variance in Δ : $\forall k \geq 0$

$$\Delta \left(\hat{\mathbf{Y}}^{(k)} \right) \leq \underbrace{\frac{2}{n} \left\| E \left[\hat{\mathbf{Y}}^{(k)} \right] - \mathbf{Y}^* \right\|_{2,n}^2}_{B_k^2} + \underbrace{\frac{2}{n} \left\| \hat{\mathbf{Y}}^{(k)} - E \left[\hat{\mathbf{Y}}^{(k)} \right] \right\|_{2,n}^2}_{V_k}$$

We have now to control also B_k^2 and $V_k \dots$

Controlling the squared bias B_k^2

If $\|\theta^*\|_{2,d} \leq 1$ and $\theta^{(0)} = 0, \forall k \in \mathbb{N}$

$$B_k^2 \leq 2\hat{\lambda}_1 e^{-2k\alpha\hat{\lambda}_d} := B_k^{2,\text{sup}}$$

This upper bound seems to be **sharp enough** to capture the **exponential** algorithm dynamic of the (squared) bias observed on the figures!

Controlling the variance V_k

$\exists C_1 > 0$, with probability at least $1 - e^{-y}$, $\forall k \in \{0 \dots k_{\max}\}$

$$V_k \leq \underbrace{2\mathbb{E}[V_k]}_{\text{main term}} + C_1 \frac{(y + \log(k_{\max} + 1))}{n}$$

and

$$2\mathbb{E}[V_k] \leq \frac{4\sigma^2}{n} \sum_{j=1}^d \min \left\{ 1, (k\alpha\hat{\lambda}_j)^2 \right\} := V_k^{\text{sup}}$$

- This upper bound seems to be **sharp enough** to capture the **quadratic then asymptote** algorithm dynamic of the variance observed on the figures!
- k_{\max} : **not dangerous** since it corresponds to the maximum iterations that the practitioner can perform in the real world and it is involved only through a logarithm scale

Stopping rule to estimate k^*

From previous results, we have with probability at least $1 - e^{-y}$, $\forall k \in \{0 \dots k_{\max}\}$,

$$\Delta(\hat{Y}^{(k)}) \leq B_k^{2,\text{sup}} + 2E[V_k] + C_1 \frac{(y + \log(k_{\max} + 1))}{n}.$$

From it, we propose the two following estimates for k^* :

$$\hat{k}_1 = \min \left\{ k \in \mathbb{N} : B_{k+1}^{2,\text{sup}} + 2\hat{E}[V_{k+1}] > B_k^{2,\text{sup}} + 2\hat{E}[V_k] \right\}$$

$$\hat{k}_2 = \min \left\{ k \in \mathbb{N} : B_{k+1}^{2,\text{sup}} + \hat{E}[V_{k+1}] > B_k^{2,\text{sup}} + \hat{E}[V_k] \right\}$$

where $\hat{E}[V_k] = \frac{2\hat{\sigma}^2}{n} \sum_{j=1}^d \left(1 - (1 - \alpha\hat{\lambda}_j)^k \right)^2$

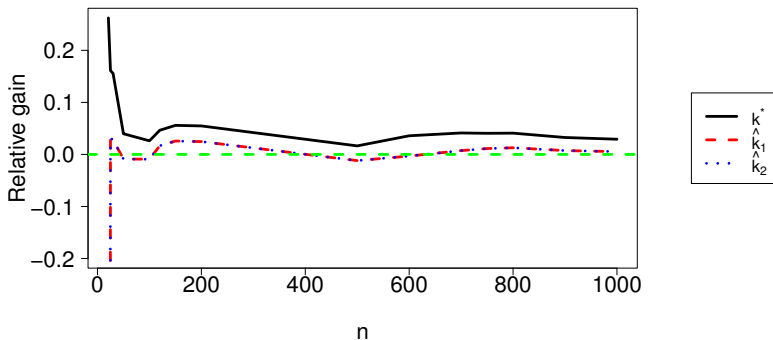
Note: not completely satisfactory since estimate $\hat{\sigma}^2$ is required. . .

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Definition of the relative gain

$$\text{GainRel}(\hat{\mathbf{Y}}^{(k)}) = \frac{\text{MSE}(\hat{\mathbf{Y}}) - \text{MSE}(\hat{\mathbf{Y}}^{(k)})}{\text{MSE}(\hat{\mathbf{Y}})}.$$

Relative gain as a function of n for $d = 20$ For $d = 20$ 

- Estimates \hat{k}_1 and \hat{k}_2 with confounded behaviour
- Strong correlation with the behaviour of k^*
- Potential gain higher for small n but not too small for (quite) large n
- $n = 21$: unexpected problem for \hat{k}_1 and \hat{k}_2 ($\hat{\sigma}^2?$)
- $n \geq 22$: not completely satisfactory but not so bad for a first attempt. . .

Thank's!