The Data Science and Statistical Learning Journal Club @ CSU: Introduction

DSSL @ CSU Team

Sep, 9th, 2020

DSSL @ CSU About

About

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The Data Science and Statistical Learning Journal Club @ CSU meets weekly to discuss papers and current work on topics relevent to data science and statistical learning. The journal club began meeting in Fall 2020 and is organized by Wen Zhou, Andee Kaplan, and Haonan Wang, all in the Department of Statistics @ CSU.

At the beginning of each semester, together with all participants, we will select a few interesting and latest manuscripts to study. Students are expected to actively participate in the discussion.

How to Join

To accommodate the current pndemic situation, we will use Zoom to meet weekly. Each meeting will last for approximately one hour.

- · Meeting times: TBD
- · Zoom link: TBD

For a password to join the meeting, please send an e-mail to <u>dssl.csu@gmail.com</u> with subject "Zoom Password for Weekly Meeting".

DSSL @ CSU

- Weekly meeting on Wednesday 4pm (MST)
- Contact email for DSSL: dssl@stat.colostate.edu or dssl.csu@gmail.com
- Papers or manuscripts from interesting topics will be picked up by the group, presented by students, and discussed
- Each paper may take 2-3 weeks for presentation and discussion
- Some meetings may have speakers from outside
- Research oriented

"One assumes that the data are generated by a given stochastic data model. The other uses algorithmic models and treats the data mechanism as unknown."

> Statistical Science 2001, Vol. 16, No. 3, 199-231

Statistical Modeling: The Two Cultures

Leo Breiman

Abstract. There are two cultures in the use of statistical modeling to reach conclusions from data. One assumes that the data are generated by a given stochastic data model. The other uses algorithmic models and treast the data mechanism as unknown. The statistical community has been committed to the almost exclusive use of data models. This commitment has led to irrelevant theory, questionable conclusions, and has kept statisticians from working on a large range of interesting current problems. Algorithmic modeling, both in theory and practice, has developed rapidly in fields outside statistics. It can be used both on large complex modeling on smaller data sets. If our goal as a field is to use data to solve problems, then we need to move away from exclusive dependence on data models and adort a more diverse set of tools.

1 INTRODUCTION

Statistics starts with data. Think of the data as being generated by a black box in which a vector of input variables x (independent variables) go in one side, and on the other side the response variables y come out. Inside the black box, nature functions to associate the predictor variables with the response variables with the think of the which will blik this?

The values of the parameters are estimated from the data and the model then used for information and/or prediction. Thus the black box is filled in like this:

y

■ linear regression logistic regression
Cox model

"Three core principles, predictability, computability, and stability (PCS), provide the foundation for such a data driven language and a unified data analysis framework. They serve as minimum requirements for veridical data science."



- Prof. B. Yu, PNAS, 2020

Some Topics

- Adversarial/robust learning
- Bayesian network and causal inference
- Boltzman machine
- Cross validation
- Conformal prediction (and/or knock off)
- Differential privacy
- Graphical modeling
- Statistical understanding on neural networks: AMP, double descent, mean field, RF model
- Inference and prediction using distributed optimization
- Topic learning and mining
- Tensor regression and modeling

13 responses



Adversarial/robust learning

Theoretically Principled Trade-off between Robustness and Accuracy

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Abstract

We identify a trade-off between substances and accuracy has erver on a guiding principle in the design of defeness, against abovariate campies. Milegolf the problem has the web widely sudued operationally of defeness against above and the problem of the problem

,4 which we won the 1st place out of ~2,000 submissions, surpassing the runner-up approach by terms of mean ℓ₂ perturbation distance.

introduction

sponse to the vulnerability of deep neural networks to small perturbations around input data [SZS*13], rial defenses have been an imperative object of study in machine learning [HPG*17], computer "N*18, XW2*17, MC17], natural language pressing [IL17] and many other domains. In machine by of adversarial defenses has led to significant advances in understanding and defending against the contraction of the contr

⁸y of adversarial defenses has led to significant advances in understanding and defending against art [HWC**1]. In compater vision and natural language processing, adversarial defenses pensible building blocks for a range of security-critical systems and applications, such as and speech recognition authorization. The problem of adversarial defenses use the stated as g a classifier with high test accuracy on both natural and adversarial exemples. The adversarial deven labeled data (x, y) is a data point with causes a classifier or to output a different label

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Certifying Some Distributional Robustness with Principled Adversarial Training

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bstract

Normal networks are vulnerable to adversarial examples and researchers have proposed many heuristic attack and delicem mechanisms. We allow this problem therein the problem length of discribitationally reloads optimization, which guarantees performance under adversarial layest dead distribution in a Wesserschia layer, dead in distribution in a Wesserschia layer, where the size of tension of the size of the size

1 Introduction

Consider the classical stochastic optimization problem, in which we minimize an expected loss $E_{Rif}(0, Z)$, over a paramete $\theta \in \Theta_1$, where $Z \sim B_1$, B_2 is a distribution on a papez, Z, and t is a loss function. In many systems, robustness to changes in the data-generating distribution P_2 is clearline, whether they be from covariate shifts, changes in the underlying domain $[S_1]$ or adversarial attacks $[S_2]$. Sk deep networks become prevalent in modern performance-critical systems prominent examples include perception systems for left driving cars, and automated detection of

Cross-validation Confidence Intervals for Test Error

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Lucas Janson Harvard University lianson@fas.harvard.edu Lester Mackey Microsoft Research New England lmackey@microsoft.com

Abstract

This work develops central limit theorems for cross-validation and consistent estimators of its asymptotic variance under week stability conditions on the learning algorithm. Together, these results provide practical, asymptotically exect confidence interest for the folder store and stall, powerful hypotries lets of whether one learning algorithm has smaller & folds test error than another. These results are also the first of their fails for the popular colorise of leave-one-out cross-validation. In our real-data experiments with diverse learning algorithms, the resulting intervals and test outperform the most popular alternative methods from the literature.

1 Introduction

Cross validation (CV) [43, 23] is a facto standard for estimating the set error of a prediction rule. By partitioning states time is equal-test validation sets, fitting a repeticion rule with each by partitioning states time is equal-test validation sets, fitting a repeticion rule with each partition of the set error estimates. CV produces an unbiased estimate of the set error will however trainer for high-sites applications in which the uncertainty of an error estimate impact decision making. Let the set of the

A scalable estimate of the out-of-sample prediction error via approximate leave-one-out cross-validation

Kamiar Rahnama Rad . Arian Maleki
First published: 20 June 2020 | https://doi.org/10.1111/rssb.12374

TOOLS < SHARE

Summary

The paper considers the problem of out-of-sample risk estimation under the high dimensional settings where standard techniques such as K-fold cross-validation suffer from large biases. Motivated by the low bias of the leave-one-out cross-validation method, we propose a computationally efficient closed form approximate leave-one-out formula ALO for a large class of regularized estimators. Given the regularized estimate. calculating ALO requires a minor computational overhead. With minor assumptions about the data-generating process, we obtain a finite sample upper bound for the difference between leave-one-out cross-validation and approximate leave-one-out crossvalidation, |LO-ALO|. Our theoretical analysis illustrates that |LO-ALO|→0 with overwhelming probability, when $n_{\rho} \rightarrow \infty$, where the dimension ρ of the feature vectors may be comparable with or even greater than the number of observations, n. Despite the high dimensionality of the problem, our theoretical results do not require any sparsity assumption on the vector of regression coefficients. Our extensive numerical experiments show that ILO-ALOI decreases as n and p increase, revealing the excellent finite sample performance of approximate leave-one-out cross-validation. We further illustrate the usefulness of our proposed out-of-sample risk estimation method by an example of real recordings from spatially sensitive neurons (grid cells) in the medial entorhinal cortex of a rat.

Conformal prediction



ABSTRACT

We develop a general framework for distribution-free predictive inference in regression, using conformal inference. The proposed methodology allows for the construction of a prediction band for the responvariable using any estimator of the regression function. The resulting prediction band preservconsistency properties of the original estimator under standard assumptions, while guarar sample marginal coverage even when these assumptions do not hold. We analyze and cor empirically and theoretically, the two major variants of our conformal framework; full conf and split conformal inference, along with a related lackknife method. These methods offer dr. between statistical accuracy (length of resulting prediction intervals) and computational effic extensions, we develop a method for constructing valid in-sample prediction intervals exconformal inference, which has essentially the same computational efficier We also describe an extension of our procedures for producing prediction to adapt to heteroscedasticity in the data. Finally, we propose a model-fre

Conformal Prediction Under Covariate Shift

Rvan J. Tibshirani Rina Fovgel Barber Emmanuel J. Candès Aaditva Ramdas

We extend conformal prediction methodology beyond the case of exchangeable data. In particular, we show that a weighted version of conformal prediction can be used to compute distribution-free prediction intervals for problems in which the test and training covariate distributions differ, but the likelihood ratio between these two distributions is known-or, in practice, can be estimated accurately with access to a large set of unlabeled data (test covariate points). Our weighted extension of conformal prediction also applies more generally, to settings in which the data satisfies a certain weighted notion of exchangeability. We discuss other potential applications of our new conformal methodology, including latent variable and missing data problems.

1 Introduction

Let $(X_i, Y_i) \in \mathbb{R}^d \times \mathbb{R}$, i = 1, ..., n denote training data that is assumed to be i.i.d. from an arbitrary distribution P. Given a desired coverage rate $1 - \alpha \in (0, 1)$, consider the problem of constructing a band $\hat{C}_n : \mathbb{R}^d \to \{\text{subsets of } \mathbb{R}\}$, based on the training data such that, for a new i.i.d. point (X_{n+1}, Y_{n+1}) ,

$$\mathbb{P}\left\{Y_{n+1} \in \hat{C}_n(X_{n+1})\right\} \ge 1 - \alpha,$$
 (1)

where this probability is taken over the n+1 points (X_i, Y_i) , $i=1, \ldots, n+1$ (the n training points and the test point). Crucially, we will require (1) to hold with no assumptions whatsoever on the common distribution P. Conformal prediction, a framework pioneered by Vladimir Vovk and colleagues in the 1990s, provides a means for achieving this goal, relying only on exchangeablility of the training and test data. The definitive reference is the book

Differential privacy

Gaussian Differential Privacy

May 2019; Revised April 2020

Abstract

In the past decade, differential privacy has seen remarkable success as a rigorous and practical formalization of data privacy. This privacy definition and its divergence based relaxations, however, have several acknowledged weaknesses, either in handling composition of private algorithms or in analysing important primitives like privacy amplification by subsampling, Impartie by the hypothesis testing formulation of privacy, this paper proposes a new relaxation of differential privacy, which we term 'j-differential privacy' (f-DP)'. This notion of privacy has number of appealing properties and, in particular, avoids difficulties associated with divergence based relaxations. First, J-PD fathility preserves the hypothesis testing interpretation of differential privacy, thereby making the privacy guarantees easily interpretable. In addition, J-DP derential privacy, thereby making the privacy guarantees easily interpretable. In addition, J-DP and privacy, thereby making the privacy guarantees only interpretable. In addition, J-DP and a san application of this technique, obtain a simple and easy-to-interpret theorem of privacy amplification by subsampling for J-Ds subsamp

In addition to the above findings, we introduce a canonical single-parameter family of privary notions within the -DP class that is referred to as "Gaussian differential privary" (GDP), defined based on hypothesis testing of two shifted Gaussian distributions. GDP is the focal privacy definition among the family of J-DP guarantees due to a central limit theorem for differential privacy that we prove. More precisely, the privacy guarantees of any hypothesis testing based definition of privacy (including the original differential privacy definition) converges testing based definition of privacy (including the original differential privacy definition) converges to the convergence of the control of the control of the control of the central limit theorem, which gives a computationally inexpensive tools for translady analyzing the exact

Deep Learning with Gaussian Differential Privacy

Zhiqi Bu* Jinshuo Dong† Qi Long‡ Weijie J. Su‡

University of Pennsylvania

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November 25, 2019

Abstract

Deep learning models are often trained on datasets that contain sensitive information such as individuals' shopping transactions, personal contacts, and medical records. An increasingly important line of work therefore has sought to train neural networks subject to privacy constraints that are specified by differential privacy or its divergence-based relaxations. These privacy definitions, however, have weaknesses in handling certain important primitives (composition and subsampling), thereby giving loose or complicated privacy analyses of training neural networks. In this paper, we consider a recently proposed privacy definition termed f-differential privacy [17] for a refined privacy analysis of training neural networks. Leveraging the appealing properties of f-differential privacy in handling composition and subsampling, this paper derives analytically tractable expressions for the privacy guarantees of both stochastic gradient descent and Adam used in training deep neural networks, without the need of developing sophisticated techniques as [3] did. Our results demonstrate that the f-differential privacy framework allows for a new privacy analysis that improves on the prior analysis [3], which in turn suggests tuning certain parameters of neural networks for a better prediction accuracy without violating the privacy budget. These theoretically derived improvements are confirmed by our experiments in a range of tasks in image classification, text classification, and recommender systems.

1 Introduction

In many applications of machine learning, the datasets contain sensitive information about individuals each as bottom, personal contacts, readin consumption, and medical records. Exploiting the output of the machine learning algorithm, an obversary may be able to identify some individuals in the dataset, thus presenting serious prisons operators. This reading gave ire to a board and pressing manufacture of the contract of the

Statistical understanding on neural networks

which the number of parameters is much larger than the number of samples. For from being a percaspage type of the parameter of parameters is much larger than the number of samples. For from being a percaspage type of they neural networks, elements of this behavior have been demonstrated in much simple settings, including linear expension with readom constraints.



Implicit Regularization of Random Feature Models

Arthur Jacot*1 Berfin Şimşek*12 Francesco Spadaro1 Clément Hongler1 Franck Gabriel1

Abstract

Random Feature (RF) models are used as efficient parametric appreniums of kernel methods. We investigate, by means of random matrix theory, the connection between Gaussian RF models and Kernel Klaige Regression (GKR). For a Gaussian religion, the connection between Gaussian RF models and Kernel Klaige Regression (GKR). For a Gaussian religion $\lambda_{\rm F}$ when that he energe (i.e. expected) RF predictor win he know that $h^2 > \lambda$ and $h^2 > \lambda$ monotonically as P grows, thus recoiling the employer regularization effect of fainte RF Stampling. We then compare the risk is core more) of the λ MRSR predictor with the energy risk of the three three three matrix of the energy risk of the three three three matrix of the energy risk of the three three matrix of the energy risk of the three three three matrix of the energy risk of the energy risk of the energy risk of the energy risk of the three three matrix of the energy risk of the ene

due to the random initialization of the parameters an to the stochasticity of the training algorithm; for man forests, to the random branching; for random feature mo to the sampling of random features. The somehow war ing generalization behavior of these models has rece been the subject of increasing attention, In general, the (i.e. test error) is a random variable with two sources of domness: the usual one due to the sampling off the trail set, and the second one due to the randomness of the m itself.

We consider the Random Feature (RF) model (Rahin Recht, 2008) with features sampled from a Gaussian Pro (GP) and study the RF predictor \hat{f} minimizing the reg ized least squares error, isolating the randomness of model by considering fixed training data noints. RF r

Boltzmann machines

COGNITIVE SCIENCE 9, 147-169 (1985)

A Learning Algorithm for Boltzmann Machines*

DAVID H. ACKLEY GEOFFREY F. HINTON Computer Science Department Carnegie-Mellon University TERRENCE I SEINOWSKI Biophysics Department

The Johns Hopkins University The computational power of massively parallel networks of simple processing elements resides in the communication bandwidth provided by the hardware connections between elements. These connections can allow a significant fraction of the knowledge of the system to be applied to an instance of a prob-

lem in a very short time. One kind of computation for which massively parallel networks appear to be well suited is large constraint s but to use the connections efficiently two conditions of search technique that is suitable for norollel networks m there must be some way of chaosing internal represents preexisting hardware connections to be used efficiently straints in the domain being searched. We describe a as method, based on statistical mechanics, and we show h eral learning rule for modifying the connection strength knowledge about a task domain in an efficient way. We examples in which the learning algorithm creates into that are demonstrably the most efficient way of using the tivity structure.

1. INTRODUCTION

Evidence about the architecture of the brain and th VLSI technology have led to a resurgence of interest * The research reported here was supported by grants fri Foundation. We thank Peter Brown, Francis Crick, Mark Der Feldman, Stuart Geman, Gail Gong, John Hopfield, Jay McC Harry Printz, Dave Rumelhart, Tim Shallice, Paul Smolensky, 5 man Venkatasubramanian for helpful discussions. Reprint requests should be addressed to David Ackley. Co. Carnegie-Mellon University, Pittsburgh, PA 15213.

 Communicated by Guido Montufar ARTICLE -

An Infinite Restricted Boltzmann Machine

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We present a mathematical construction for the restricted Boltzmann machine (RBM) that does not require specifying the number of hidden units. In fact, the hidden layer size is adaptive and can grow during training. This is obtained by first extending the RBM to be sensitive to the ordering -Cit-Lildan with Than with a ---- fully chosen definition of the energy



nfinitely many hidden units is well naximum likelihood training can be that naturally and adaptively adds . We empirically study the behavior performance is competitive to that tuning of a hidden layer size.

Weight Uncertainty in Boltzmann Machine

Jian Zhang^{1,3} · Shifei Ding^{1,3} · Nan Zhang^{1,3} · Yu Xur³

Corn Comput (2006) 8:1064-1073

DOI 10.1007\\\12559-006-9429-1

Received: 14 November 2015 / Accepted: 19 August 2006 / Published online: 31 August 2006

Background Based on restricted Boltzmann machine (RBM), the deep learning models can be roughly divided image recognition and image reconstruction as well. into deep belief networks (DBNs) and deep Boltzmann Conclusions This paper introduced the weight uncertain monly exist in neural networks and RBM models. In order was effective in image recognition and image to alleviate the overfitting problem, lots of research has reconstruction. been done. This paper alleviated the overfitting problem in RBM and proposed the weight uncertainty semi-restricted Boltzmann machine (WSRBM) to improve the ability of image recognition and image reconstruction. Methods First, this paper built weight uncertainty RBM Introduction the experimental section, this paper verified the effectiveness of the weight uncertainty deep belief network and the works can be regarded as multilayer perceptrons. The weight uncertainty deep Boltzmann machine. Second, in position that the network converged in the error curved

order to obtain better reconstructed images, this paper used

the semi-restricted Boltzmann machine (SRBM) as the

uncertainty DBM were effective compared with the drop out method. And the WSDBM model performed well in machine (DBM). However, the overfitting problems com-

Keywords RBM - DBM - DBN - Weight uncertainty

In the viewpoint of supervised learning, deep neural netsurface depended on the initialized weights. However, the error curved surface of the multilayer perceptron is comfeature extractor and built the WSRBM. Lastly, this paper plex. And the network may converge to different local

Bayesian networks



Pattern Recognition Letters Volume 18, Issues 11–13, November 1997, Pages 1261-1268



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Belief networks, hidden Markov models, and Markov random fields: A unifying view

Padhraic Smyth 1, 1
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https://doi.org/10.1016/S0167-8655/97/01050-7

Abstract

The use of graphs to represent independence structure in multivariate probability models has been pursued in a relatively independent fashion across a wide variety of research disciplines since the beginning of this century. This paper provides a brief overview of the current status of such research with particular attention to recent developments which have served to unify such seemingly disparate topics as probabilistic expert systems, statistical physics, image analysis, genetics, decoding of error-correcting codes, Kalman filters, and speech recognition with Markow models.

Previous article in issue

ARTIFICIAL INTELLIGENCE

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Fusion, Propagation, and Structuring in Belief Networks*

Judea Pearl

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Recommended by Patrick Haves

ABSTRACT

Belig networks are directed cyclic graphs in which the nodes represent propositions (or variables), the arcs signify the cet deproduction between the liked reprositions, and the strengths of these the propositions, and the strengths of these deproducties are quantified by conditional probabilities. A network of this zero can be used to represent the general choneledge of a domain expert, and it turn isno a companional architecture if the links are used not morely for storing factual knowledge but also for directing and activating the data flow in the companions within turn analysiste this knowledge.

The first part of the paper dealt with the task of faining and propagating the impacts of new information through the networks is such a way that, when equilibration is reached, each proposition will be assigned a measure of belief consistent with the assigns of probability theory. It is shown that if the network is supply consected (e.g. two-ensurater), then probabilities can be updated by local propagation in an interruptive enterwish of parallel and astronomous processors and that the impact of these information can be imparted and in propagations in term proportional the through path in the enterpolation can be imparted and in propagations in term proportional that the course path in the consistency of the control of the control of the control of the foreign path in the control of the c

The second part of the paper deals with the problem of findings a tree structured representation for a collection of probabilisticity coupled propositions using autiting (dummy) seriables, colloquially called "hidden causes." It is thosen that if such a tree-structured representation exists, then it is possible to unsuppris, inserved the proposition of the role by observing particle dependents among the available proposition (i.e., the fourte of the role). The outier tree structure, studing the strength of a mailable proposition (i.e., the fourte of the role). The outier tree structure, studing the strength of of leaves.

To-Do

- Pick up your topics
- Pick up/select your paper to be presented
- Make our presenting schedule
- "Scribed notes" or slides?
- Your Comments?