

Pairwise Density Distances and Reproducing Kernel Hilbert
Spaces, and an approach to treating personal densities as attributes
in a Smoothing Spline ANOVA Model

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Links to these slides in my website

<http://www.stat.wisc.edu/~wahba/> — > TALKS

PreAbstract

This talk began as appreciation of Manny Parzen, my thesis advisor, who was a key researcher in both density estimation and Reproducing Kernel Hilbert Spaces, and is an expansion of the talk I gave at his memorial session at the 2017 JSM. Its fitting that I talk about it here, since Manny was the main speaker in the Pfizer Colloquium in 2006. Joe Eaton and I were the conversants. Next is a picture of us.



Manny and party at the Pfizer Colloquium, 2006. l. to r. Nitis Mukhopadhyay, Joe Newton, me, Manny.

Abstract

We are concerned with the use of personal density functions or personal sample densities as subject attributes in prediction and classification models. The situation is particularly interesting when it is desired to combine other attributes with the personal densities in a prediction or classification model.

The procedure is (for each subject) to embed their sample density into a Reproducing Kernel Hilbert Space (RKHS), use this embedding to estimate pairwise distances between densities, use Regularized Kernel Estimation (RKE) with the pairwise distances to embed the subject (training) population into an Euclidean space, and use the Euclidean coordinates as attributes in a Smoothing Spline ANOVA (SSANOVA) model. Elementary expository introductions to RKHS, RKE and SSANOVA occupy most of this talk.

Outline Part1

- An example of a personal density.
- Introduction to Reproducing Kernel Hilbert Spaces (RKHS)

Outline Part 2 Personal densities as attributes

- Step 1: Embed densities in an RKHS to obtain pairwise distances between densities.
- Step 2: Use Regularized Kernel Estimation (RKE) to map densities into E^r using pairwise distances to get pseudo-attributes.
- Step 3: Use Radial Basis Function kernels to include the pseudo-attributes of densities in SSANOVA Models.

Outline Part 3 Summary and Comments

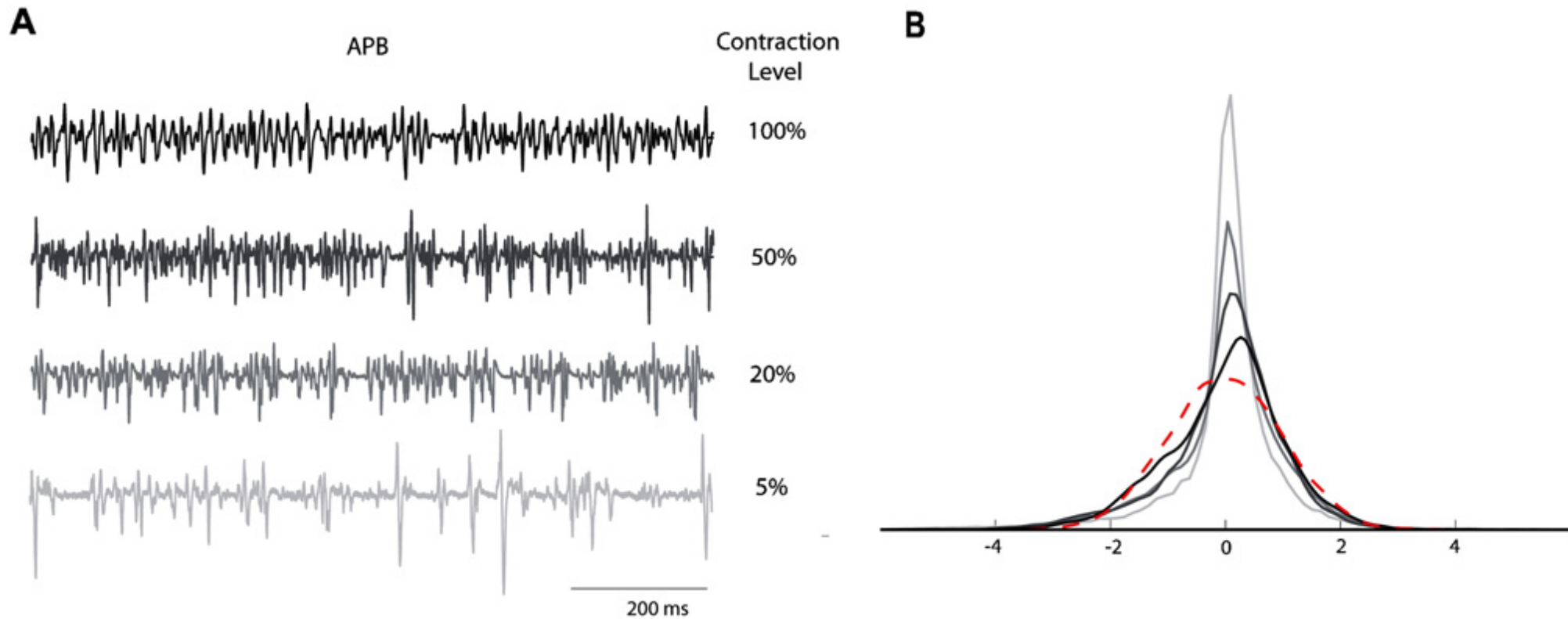
An example of a personal density

“A note on the probability distribution function of the surface electromyogram signal. [Nazapour et al., 2013]

A surface electromyogram signal is the electrical manifestation of neuromuscular activity, recorded at the surface of the skin. The left figure is the trace at the Abductor Pollicis Brevis, the muscle whose job is to move the thumb away from the palm. The hand was restrained, and the signal was measured under four conditions of activity, amplified, filtered and sampled at 10kHz. Density estimates were obtained from the four sets of samples using Parzen kernel density estimates. [Parzen, 1962b]

An example (cont.)

K. Nazarpour et al. / Brain Research Bulletin 90 (2013) 88–91



Other biological time series where useful density information can be captured by high frequency sampling suggest themselves.

Introduction to RKHS, a trivial example

Ordinary ridge regression is a trivial example of an RKHS. We demonstrate a simple form of ridge regression to explain this.

Let $y = (y_1, y_2, \dots, y_d)$ and $f = (f_1, f_2, \dots, f_d)$ be d dimensional vectors and let Σ be a $d \times d$ (strictly) positive definite matrix. We can define a square norm on vectors in E^d by $\|f\|_{\Sigma}^2 = f\Sigma^{-1}f'$.

Then the distance in this norm between f and g is

$$\|f - g\|_{\Sigma} = \|(f - g)\Sigma^{-1}(f - g)'\|.$$

Letting the eigenvectors and eigenvalues of Σ be $\phi_{\nu}, \lambda_{\nu}$, we have

$\Sigma_{ij} = \sum_{\nu=1}^d \lambda_{\nu} \phi_{\nu}(i)\phi_{\nu}(j)$ and we can rewrite the square norm of f as $\sum_{\nu=1}^d \frac{f_{\nu}^2}{\lambda_{\nu}}$ where $f_{\nu} = (f, \phi_{\nu})$.

Supposing $y = f + e$, where e is white Gaussian noise, then the ridge regression estimate of f is the minimizer of

$\sum_{j=1}^d (y_j - f_j)^2 + \lambda \|f\|_{\Sigma}^2$ over the domain of d dimensional vectors.

Introduction to RKHS, continued

Let \mathcal{T} be some domain of interest, examples are $[0, 1]$, the d dimensional unit cube, the sphere, more complex domains to be discussed. $K(s, t)$ is a (strictly) positive definite kernel on \mathcal{T} if

$$\sum_{i,j=1}^n a_i a_j K(t_i, t_j) > 0. \quad (1)$$

for all $\{a_i, a_j\}, t_i, t_j \in \mathcal{T}, n = 1, 2, \dots$

Note that nothing is being assumed about the domain, other than the existence of a positive definite function on it.

Introduction to RKHS, continued

Manny was likely the first statistician to seriously introduce RKHSs to statisticians see [Parzen, 1962a, Parzen, 1963, Parzen, 1970].

- Moore-Aronszajn Theorem:

Let \mathcal{T} be a domain on which a positive definite kernel, $K(s, t), s, t \in \mathcal{T}$ is defined. Then there exists a unique RKHS \mathcal{H}_K associated with K , and vice versa, for every RKHS there exists a unique positive definite K . [Aronszajn, 1950] We just did the case \mathcal{T} is $(1, 2, \dots, d)$.

- Consider $K_s(t) \equiv K(s, t)$ as a function of t for each fixed s . Then, letting $\langle \cdot, \cdot \rangle$ be the inner product in \mathcal{H}_K , for $f \in \mathcal{H}_K$ we have $\langle f, K_s \rangle = f(s)$, and $\langle K_s, K_t \rangle = K(s, t)$.
- The square distance between f and g is denoted as $\|f - g\|_K^2$, where $\|\cdot\|_K^2$ is the square norm in \mathcal{H}_K .

The Mercer theorem gives a class of kernels which are analogues of Σ that appeared in the ridge regression case.

- **Mercer Theorem:** Let \mathcal{T} be a compact domain in E^d , and K positive definite on \mathcal{T} . Suppose $\int_{\mathcal{T}} \int_{\mathcal{T}} K^2(s, t) ds dt = C < \infty$, then there exists an eigenfunction- eigenvalue decomposition

$$K(s, t) = \sum_{\nu=1}^{\infty} \lambda_{\nu} \phi_{\nu}(s) \phi_{\nu}(t).$$

[Riesz and Nagy, 1955] p243. Here, the λ_{ν} are eigenvalues and the ϕ_{ν} (orthonormal) eigenfunctions with $\sum_{\nu=1}^{\infty} \lambda_{\nu}^2 = C < \infty$.

Letting $f_{\nu} = \int_{\mathcal{T}} f(s) \phi_{\nu}(s) ds$ the squared norm of f in this case is

$$\|f\|_K^2 = \sum_{\nu=1}^{\infty} \frac{f_{\nu}^2}{\lambda_{\nu}}.$$

But other reproducing kernels can be quite different, for example so called radial basis functions (RBF's), which depend only on the (Euclidean) distance between pairs of points. The Gaussian RBF is the most common example:

$$K(s, t) = e^{-\frac{1}{\sigma^2} \|s-t\|^2}$$

Functions in this RKHS are infinitely differentiable. The Matern class of RBF's is another useful class of RBF's, see [Bravo et al., 2009] for an example.

The squared norms can be expressed in terms of Fourier transforms.

Irrespective of the nature of the positive definite functions, let K_1 be a positive definite function on the domain \mathcal{T}_1 and K_2 be positive definite function on \mathcal{T}_2 then $K = K_1 \otimes K_2$ is a positive definite function on the domain $\mathcal{T} = [\mathcal{T}_1 \otimes \mathcal{T}_2]$.

With $s_1, t_1 \in \mathcal{T}_1, s_2, t_2 \in \mathcal{T}_2$, $K(s_1, s_2; t_1, t_2) = K(s_1, t_1)K(s_2, t_2)$.

Let

$$y_i = f(t_i) + e_i, i = 1, 2, \dots, n; t_i \in \mathcal{T} \quad (2)$$

where e is white Gaussian noise. The penalized likelihood estimate f_λ of $f \in \mathcal{H}_K$ is the solution to:

$$\min_{f \in \mathcal{H}_K} \sum_{i=1}^n (y_i - f(t_i))^2 + \lambda \|f\|_K^2$$

There may be other parameters hidden inside of K

For classification, the sum of squares is replaced by a sum of hinge functions (sometimes called the “kernel trick”).

In either case, [The representer theorem](#)

[\[Kimeldorf and Wahba, 1971\]](#) says that the minimizer will be in the span of the $K_{t_i}(t), i = 1, 2, \dots, n$.

How to use personal densities as attributes

Step 1: Embedding densities in an RKHS

Population case: Let $p(t)$, be a density on some domain \mathcal{T} , and let \mathcal{H}_K be an RKHS with kernel $K(\cdot, \cdot)$. Then the embedding of p into \mathcal{H}_K is given by

$$f(\cdot) = \int_{t \in \mathcal{T}} K(\cdot, t)p(t)dt.$$

Here $f \in \mathcal{H}_K$. The sample version of f is given by

$$f_X(\cdot) = \frac{1}{k} \sum_{j=1}^k K(X_j, \cdot)$$

where X_1, \dots, X_k are k iid samples from p . If we were treating p as an image of, say, an x-ray density, then the X_j would be on some regular or otherwise designed grid.

Given a sample from a possibly different distribution q say, we have

$$g_Y(\cdot) = \frac{1}{\ell} \sum_{j=1}^{\ell} K(Y_j, \cdot).$$

Under appropriate conditions on K

[Sejdinovic et al., 2012, Sriperumbudur et al., 2011], two different distributions will be mapped into two different elements of \mathcal{H}_K . See also p. 727 of [Gretton et al., 2012]. The pairwise distances between these two samples can be taken as

$$\|f_X - g_Y\|_K^2 = \frac{1}{k^2} \sum_{i,j=1}^k K(X_i, X_j) + \frac{1}{\ell^2} \sum_{i,j=1}^{\ell} K(Y_i, Y_j) - \frac{2}{kl} \sum_{i=1, j=1}^{k,\ell} K(X_i, Y_j).$$

Note that if K is a nonnegative, bounded radial basis function, then (up to scaling) we have mapped f_X and g_Y into Parzen type density estimates (!).

Step 2: Using RKE to map densities in E^r . Given the pairwise distances from Step 1 embed the densities in a low dimensional Euclidean space by using Regularized Kernel Estimation (RKE) [Lu et al., 2005] and then use the results in an SS-ANOVA model.

For a given $n \times n$ dimensional positive definite matrix Σ , the pairwise distance that it induces is $\hat{d}_{ij} = \Sigma(i, i) + \Sigma(j, j) - 2\Sigma(i, j)$

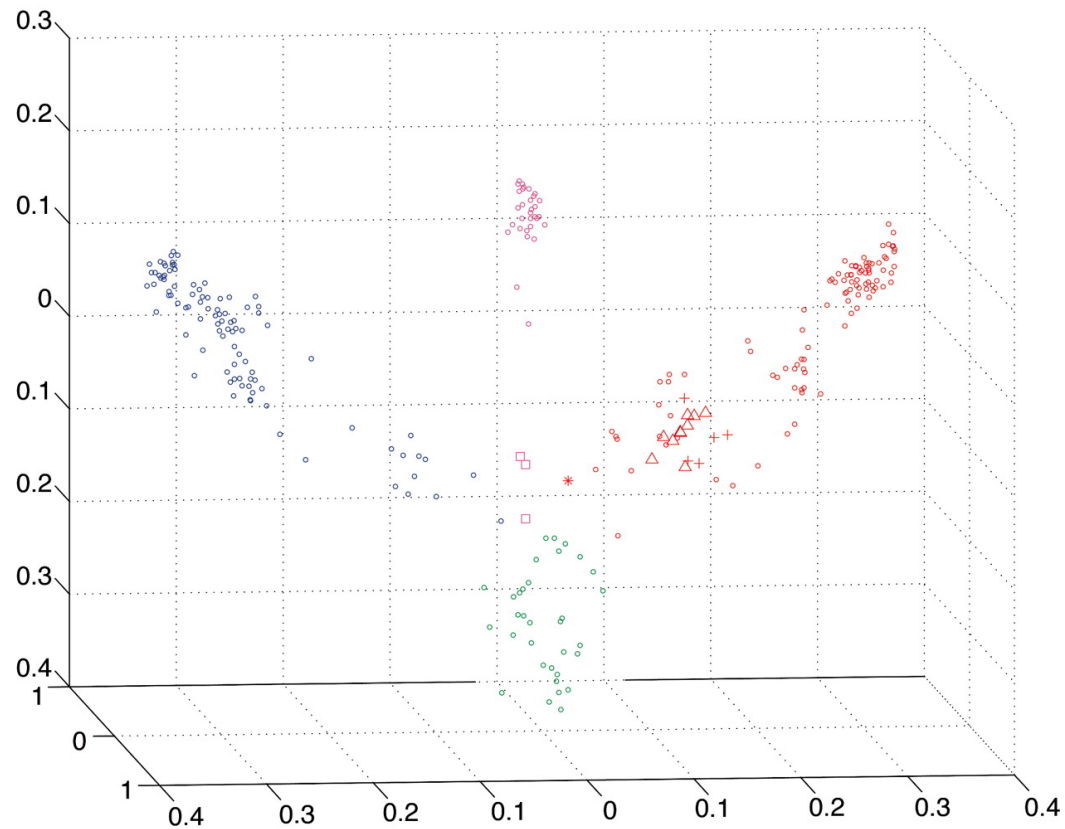
The RKE problem is as follows: Given observed data d_{ij} find Σ to

$$\min_{\Sigma \succeq 0} \sum_{(i,j) \in \Omega} |d_{ij} - \hat{d}_{ij}| + \lambda \text{trace}(\Sigma) \quad (3)$$

where $\hat{d}_{ij} = \Sigma(i, i) + \Sigma(j, j) - 2\Sigma(i, j)$.

The data may be noisy/not Euclidean, but the RKE provides a (non-unique) embedding of the n objects into an r - dimensional Euclidean space (determined by λ) as follows: Let the spectral decomposition of Σ be $\Gamma\Lambda\Gamma^T$. The largest r eigenvalues and eigenvectors of Σ are retained to give the $n \times r$ matrix $Z = \Gamma_r\Lambda_r^{1/2}$. We let the i th row of Z , an element of E^r , be the pseudo-attribute of the i th subject.

Thus each subject may be identified with an r -dimensional pseudo attribute, where the pairwise distances between the pseudo attributes respect (approximately, depending on r) the original pairwise distances. Even if the original pairwise distances may be Euclidean, the RKE may be used as a dimension reduction procedure where the original pairwise distances have been obtained in a much larger space (e. g. an infinite dimensional RKHS). Note that if used in a predictive model it is necessary to know how a “newbie” fits in; this is discussed in [Lu et al., 2005].



From [Lu et al., 2005] 3D representation of pairwise dissimilarity scores between 280 protein sequences obtained from pairwise alignment scores. RKE was used to get the Euclidean embedding and λ was chosen to capture 95% of the trace of the fitted matrix.

Step 3: SSANOVA models with densities as attributes, using Radial Basis Function Kernels. Briefly, Smoothing Spline ANOVA models of functions of d variables are of the form

$$f(t_1, \dots, t_d) = \mu + \sum_{\alpha} f_{\alpha}(t_{\alpha}) + \sum_{\alpha\beta} f_{\alpha\beta}(t_{\alpha}, t_{\beta}) + \dots \quad (4)$$

and the terms satisfy ANOVA-like side conditions.

f is assumed to be in a tensor product space

$$\mathcal{H} = \otimes_{\alpha=1}^d \mathcal{H}_{\alpha}.$$

Each \mathcal{H}_{α} is an RKHS of functions on \mathcal{T}_{α} that admits a decomposition of the form

$$\mathcal{H}_{\alpha} = [1^{(\alpha)}] \oplus \mathcal{H}^{(\alpha)}$$

with an averaging operator \mathcal{E}_{α} such that $\mathcal{E}_{\alpha}1^{(\alpha)} = 1$ and $\mathcal{E}_{\alpha}f_{\alpha} = 0$ for $f_{\alpha} \in \mathcal{H}^{(\alpha)}$.

Expanding \mathcal{H} gives

$$\begin{aligned} \mathcal{H} &= \prod_{\alpha=1}^d ([1^{(\alpha)}] \oplus \mathcal{H}^{(\alpha)}) \\ &= [1] \oplus \sum_{\alpha} \mathcal{H}^{(\alpha)} \oplus \sum_{\alpha < \beta} [\mathcal{H}^{(\alpha)} \otimes \mathcal{H}^{(\beta)}] \oplus \dots, \end{aligned} \tag{5}$$

where $[1]$ denotes the constant functions on $\mathcal{T} = \prod_{\alpha=1}^d \mathcal{T}_{\alpha}$. Then $f_{\alpha} \in \mathcal{H}^{(\alpha)}$, $f_{\alpha\beta} \in [\mathcal{H}^{(\alpha)} \otimes \mathcal{H}^{(\beta)}]$ and so forth. Extensive literature and software exists for fitting these models, examples include [Gu, 2002, Wang, 2011, Wahba et al., 1995].

To use the pseudo-attributes in E^r found via RKE in an RKHS we must confine ourselves to radial basis function kernels (RBF's), which depend only on pairwise distances between the arguments: thus $K(s, t) = k(\|s - t\|)$. Let $\mathcal{H}^{(\alpha)}$ be the RKHS associated with $k(\cdot)$ and let k be (for example) the multivariate Gaussian with argument $\|s - t\|$. The constant function over E^r is not in this space with the Gaussian RBF kernel. Adjoin $[1^{(\alpha)}]$ to this space and define the averaging operator \mathcal{E}_α needed for the ANOVA decomposition as

$$\mathcal{E}_\alpha f_\alpha = \lim_{A \rightarrow \infty} \frac{1}{A^r} \int_A \cdots \int_A f_\alpha(s) ds.$$

See that $\mathcal{E}_\alpha 1^{(\alpha)} = 1$ and $\mathcal{E}_\alpha f_\alpha = 0$ for f_α in $\mathcal{H}^{(\alpha)}$. Thus, we have the decomposition

$$\mathcal{H}_\alpha = [1^{(\alpha)}] \oplus \mathcal{H}^{(\alpha)}$$

and this term can be combined into the SSANOVA model.

Thus training sets with observed or coded pairwise distances as pseudo-attributes may be treated like other, direct, observations in SSANOVA models.

Note that the r -variate Gaussian can be used as a density or as a positive definite function, and any other multivariate density which is an RBF when considered as a function of two arguments would work.

Summary and Comments

We have given an elementary introduction to RKHS and showed how it can be used to estimate pairwise distances between densities. We did not discuss how to choose kernels or how to choose the tuning parameter(s) and other parameters inside K . We did not discuss seminorms. We demonstrated how a large set of the pairwise distances can be mapped into Euclidean space by using RKE to get pseudo attributes, and how the pseudo attributes can be used in a Smoothing Spline ANOVA model to incorporate them along with other attributes in a penalized likelihood estimate for prediction (or a support vector machine for classification.) It remains to apply this way of looking at densities as attributes in an analysis of an observational data set where personal densities can interact with other variables in complex ways.

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