The FBST for Model Selection in Mixture of Multivariate Normals

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The FBST Value of Evidence
Full Bayesian Significance Test
(Pereira and Stern, 1999)

Posterior density, likelihood and prior:

$$p_x(\theta) \propto L(\theta \,|\, x)\, p(\theta).$$

Null hypothesis:

$$\Theta_H = \{\theta \in \Theta \,|\, g(\theta) \leq \mathbf{0} \wedge h(\theta) = \mathbf{0}\}$$

Sharp (precise) hypotheses:
$\dim(\Theta_H) < \dim(\Theta)$.

Evidence against the hypothesis:

$$
\begin{aligned}
\text{Ev}(H) &= \int_{T_H} p_x(\theta)\, d\theta \ , \ \text{where} \\
T_H &= \{\theta \in \Theta \mid s(\theta) > s_H\} \\
s_H &= \sup_{\theta \in \Theta_H} s(\theta) \\
s(\theta) &= \left(\frac{p_x(\theta)}{r(\theta)}\right)
\end{aligned}
$$

$s(\theta)$ is the Posterior Surprise

If the reference density $r(\theta) \propto 1$,

the Tangent set T_H , HRSS = HDPS

Operationally:

Optimization + Integration step

Mixture Models

Sample: $x^j \ , \quad j = 1 \ldots n$

Coord: $x_h^j \ , \quad h = 1 \ldots d$

Classes: $c(j) = k \ , \quad k = 1 \ldots m$

Latent Variables: $z_k^j = \mathbf{1}\,(c(j) = k)$

Numb. samp. class k, y_k : $\quad y = Z\mathbf{1}$

Mixture parameters:

$$\Pr\left(c(j) = k\right) = w_k$$

$$\text{if } c(j) = k \text{ then } x^j \sim f(x^j \mid \psi_k)$$

$$\theta = [w_1, \ldots, w_k, \psi_1, \ldots, \psi_k]$$

Conditional on the missing data:

$$\begin{aligned} f(x^j \mid \theta) &= \sum_{k=1}^{m} f(x^j \mid \theta, z_k^j) f(z_k^j \mid \theta) \\ &= \sum_{k=1}^{m} w_k f(x^j \mid \psi_k) \\ f(X \mid \theta) &= \prod_{j=1}^{n} f(x^j \mid \theta) \\ &= \prod_{j=1}^{n} \sum_{k=1}^{m} w_k f(x^j \mid \psi_k) \end{aligned}$$

Conditional classification probabilities, $P = f(Z \mid X, \theta)$:

$$\begin{aligned} p_k^j &= f(z_k^j \mid x^j, \theta) = \frac{f(z_k^j, x^j \mid \theta)}{f(x^j \mid \theta)} \\ &= \frac{w_k f(x^j \mid \psi_k)}{\sum_{k=1}^m w_k f(x^j \mid \psi_k)} \end{aligned}$$

Likelihood for the "completed" data, X, Z:

$$\begin{aligned} f(X, Z \mid \theta) &= \prod_{j=1}^n f(x^j \mid \psi_{c(j)}) f(z_k^j \mid \theta) \\ &= \prod_{k=1}^m \left[(w_k)^{y_k} \prod_{j \mid c(j)=k} f(x^j \mid \psi_k) \right] \end{aligned}$$

where $y_k = \sum_j z_k^j$.

Normal-Wishart Distribution

u and S are the statistics:

$$\begin{aligned} u &= \frac{1}{n}\sum_{j=1}^{n} x^j = \frac{1}{n}X\mathbf{1} \\ S &= \sum_{j=1}^{n}(x^j - b)\otimes(x^j - b)' \\ &= (X-b)(X-b)' \end{aligned}$$

u Normal, mean b, precision nR.

S Wishart, n d.o.freedom, precision R.

$$\begin{aligned} N(u\,|\,n,b,R) &= (\frac{n}{2\pi})^{d/2}|R|^{1/2} \\ &\quad \exp(\,-\frac{n}{2}(u-b)'R(u-b)\,) \\ W(S\,|\,e,R) &= c^{-1}\,|S|^{(e-d-1)/2} \\ &\quad \exp(\,-\frac{1}{2}\text{tr}(S\,R)\,) \end{aligned}$$

X, unknown mean and precision, b, R

$$\begin{aligned} u &= (1/n)X\mathbf{1} \\ S &= (X-u)(X-u)' \end{aligned}$$

Posterior Normar-Wishart distribution:

$$\begin{aligned} &NW(b, R \,|\, \ddot{n}, \ddot{e}, \ddot{u}, \ddot{S}) \\ &= W(R \,|\, \ddot{e}, \ddot{S}) \; N(b \,|\, \ddot{n}, \ddot{u}, R) \\ \ddot{n} &= \dot{n} + n \\ \ddot{e} &= \dot{e} + n \\ \ddot{u} &= (nu + \dot{n}\dot{u})/\ddot{n} \\ \ddot{S} &= S + \dot{S} + \frac{n\dot{n}}{n+\dot{n}}(u-\dot{u}) \otimes (u-\dot{u})' \end{aligned}$$

One dot $\Rightarrow$ Prior parameters
Two dots $\Rightarrow$ Posterior parameters
Non-informative parameters:
$\dot{n}=0$, $\dot{u}=0$, $\dot{e}=0$, $\dot{S}=0$.

Dirichlet-Multinomial distribution:

$$\begin{aligned} M(y\,|\,n,w) &= \frac{n!}{y_1!\ldots y_m!}(w_1)^{y_1}\ldots(w_m)^{y_m} \\ D(w\,|\,y) &= \frac{\Gamma(y_1+\ldots+y_k)}{\Gamma(y_1)\ldots\Gamma(y_k)}\prod_{k=1}^{m} {w_k}^{y_k-1} \end{aligned}$$

$w > \mathbf{0}$, $w\mathbf{1} = 1$.

Posterior: $\ddot{y} = \dot{y} + y$.

Non-informative prior: $\dot{y} = \mathbf{1}$.

Finally, Dirichlet-Normal-Wishart posterior,

$$\begin{aligned} f(\theta\,|\,X,\dot{\theta}) &= f(X\,|\,\theta)f(\theta\,|\,\dot{\theta}) \\ f(X\,|\,\theta) &= \prod_{j=1}^{n}\sum_{k=1}^{m} p_k^j w_k N(x^j\,|\,b^k,R^k) \\ f(\theta\,|\,\dot{\theta}) &= D(w\,|\,\dot{y})\prod_{k=1}^{m} NW(b^k,R^k\,|\,\dot{n}_k,\dot{e}_k,\dot{u}^k,\dot{S}^k) \\ p_k^j &= \frac{w_k N(x^j\,|\,b^k,R^k)}{\sum_{k=1}^{m} w_k N(x^j\,|\,b^k,R^k)} \end{aligned}$$

and completed posterior:

$$
\begin{aligned}
f(\theta \,|\, X, Z, \dot{\theta}) &= f(\theta \,|\, X, Z) f(\theta \,|\, \dot{\theta}) = \\
&= D(w \,|\, \ddot{y}) \prod_{k=1}^{m} NW(b^k, R^k \,|\, \ddot{n}_k, \ddot{e}_k, \ddot{u}^k, \ddot{S}^k) \\
y &= Z\mathbf{1} \quad , \quad \ddot{y} \;=\; \dot{y} + y \\
\ddot{n} &= \dot{n} + y \quad , \quad \ddot{e} = \dot{e} + y \\
u^k &= \frac{1}{y_k} \sum_{j=1}^{n} z_k^j x^j \\
S^k &= \sum_{j=1}^{n} z_k^j (x^j - u^k) \otimes (x^j - u^k)' \\
\ddot{u}^k &= \frac{\dot{n}_k \dot{u}^k + y_k u^k}{\ddot{y}_k} \\
\ddot{S}^k &= S^k + \dot{S}^k + \frac{\dot{n}_k y_k}{\ddot{n}_k} (u^k - \dot{u}^k) \otimes (u^k - \dot{u}^k)'
\end{aligned}
$$

Model: D-M-N-W mixture, $d = 2, m = 2$,
FBST for Model Selection: $H : m = 1$

Optimization step:
Local: EM or Box-Quacan
Global: MCMC + Cluster Filter, SEM, etc.

Integration step: MCMC

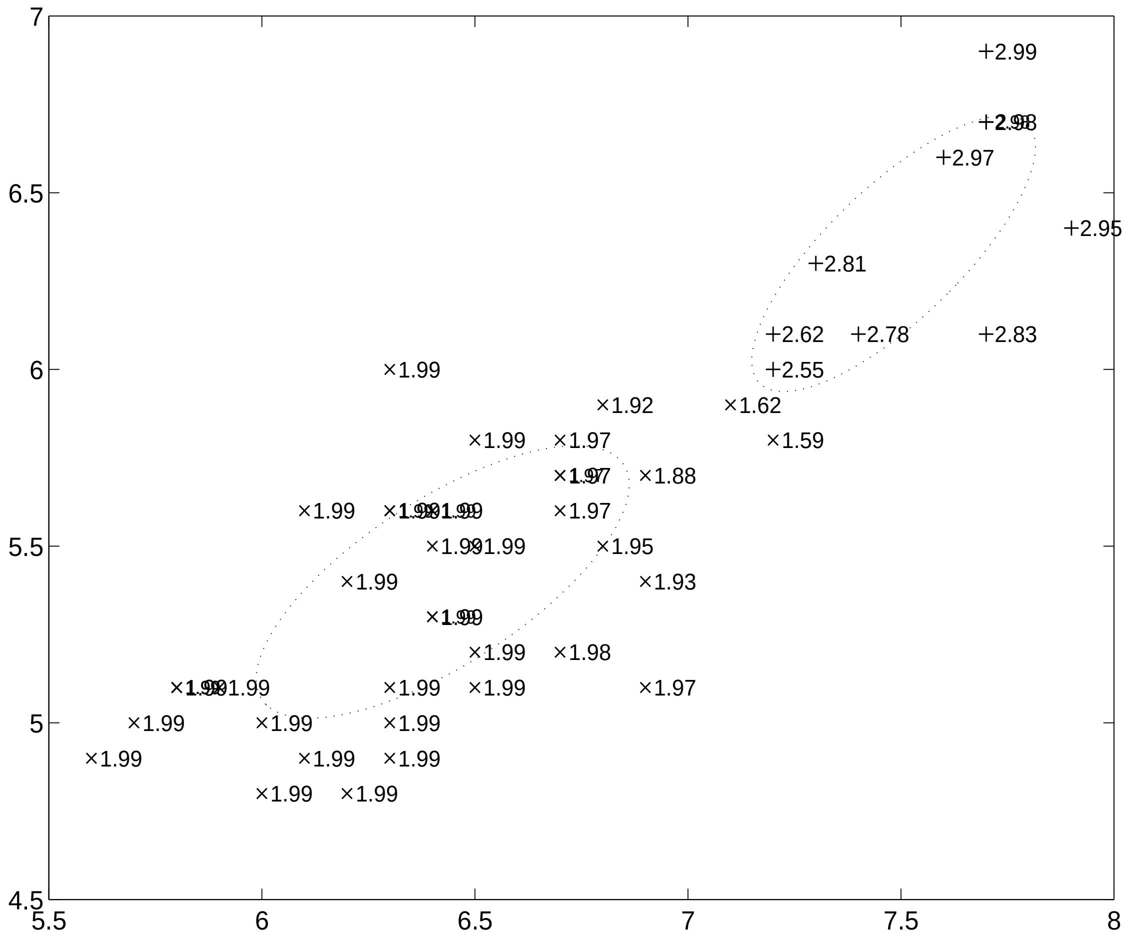
$$
\begin{aligned}
f(z^j \,|\, p^j) &= M(z^j \,|\, 1, p^j) \\
f(w \,|\, Z, \dot{y}) &= D(w \,|\, \ddot{y}) \\
f(R^k \,|\, X, Z, \dot{e}_k, \dot{S}^k) &= W(R \,|\, \ddot{e}_k, \ddot{S}^k) \\
f(b^k \,|\, X, Z, R^k, \dot{n}_k, \dot{u}^k) &= N(b \,|\, \ddot{n}_k, \ddot{u}^k, R^k)
\end{aligned}
$$

Label Switching: $perm([1 \ldots m])$
Break all non-identificability symmetries.
Ex: Order components by linear combination of vector means, $c' \, b^k$.

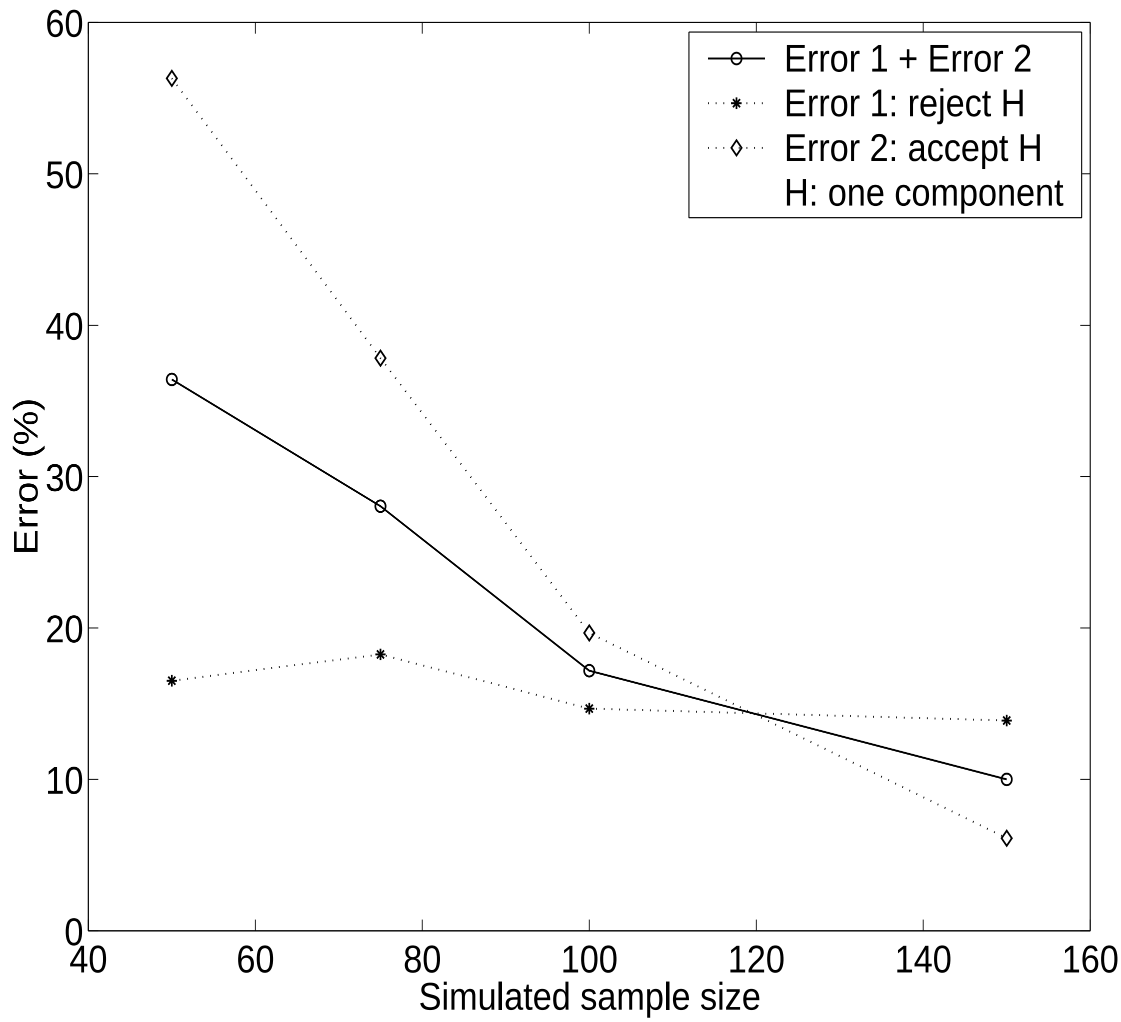
Avoid Trapping states, near-singular V^k
- Vague Priors: Empirical approx.
Forbidden States: - Rejection rules

How many components in the Iris data?

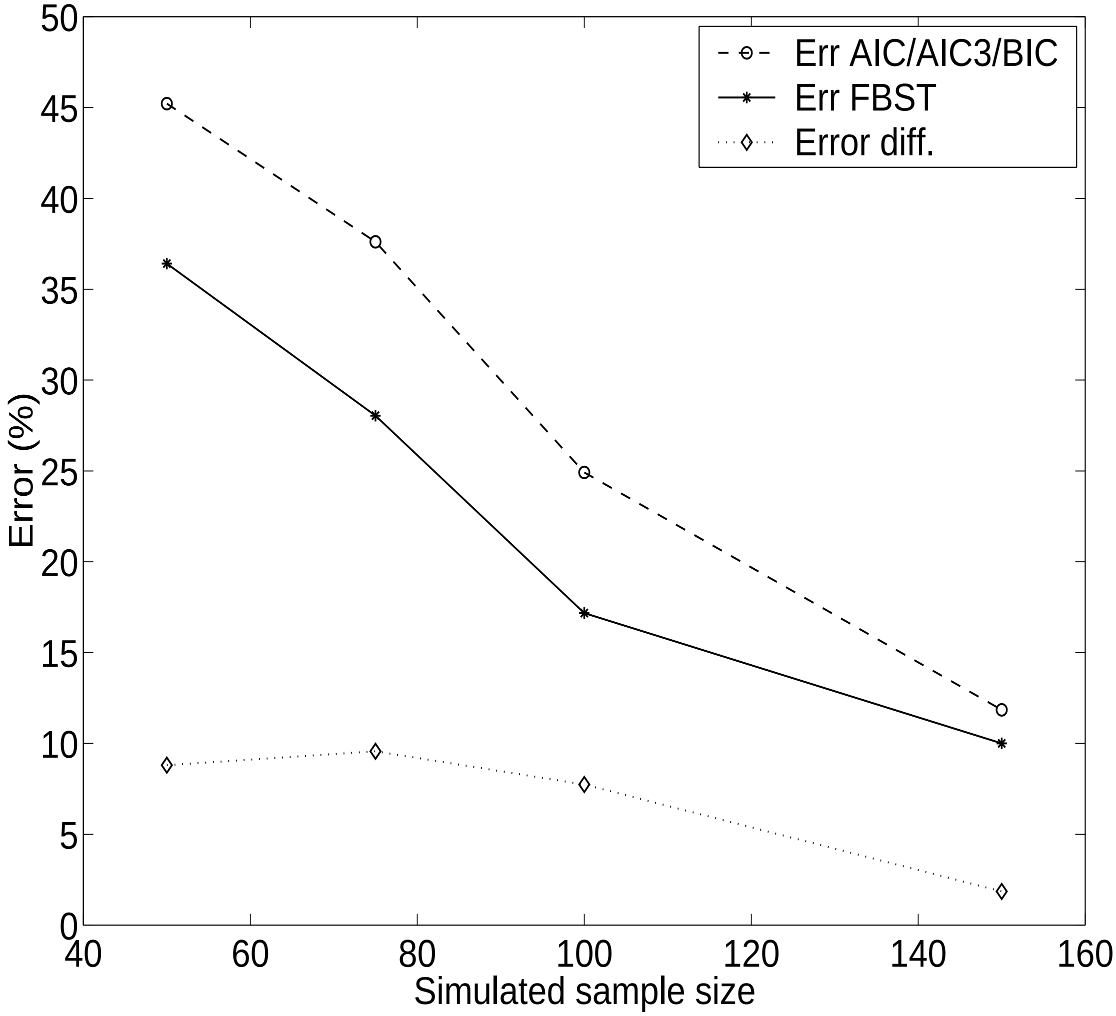
Sepal + pedal length, 49 points



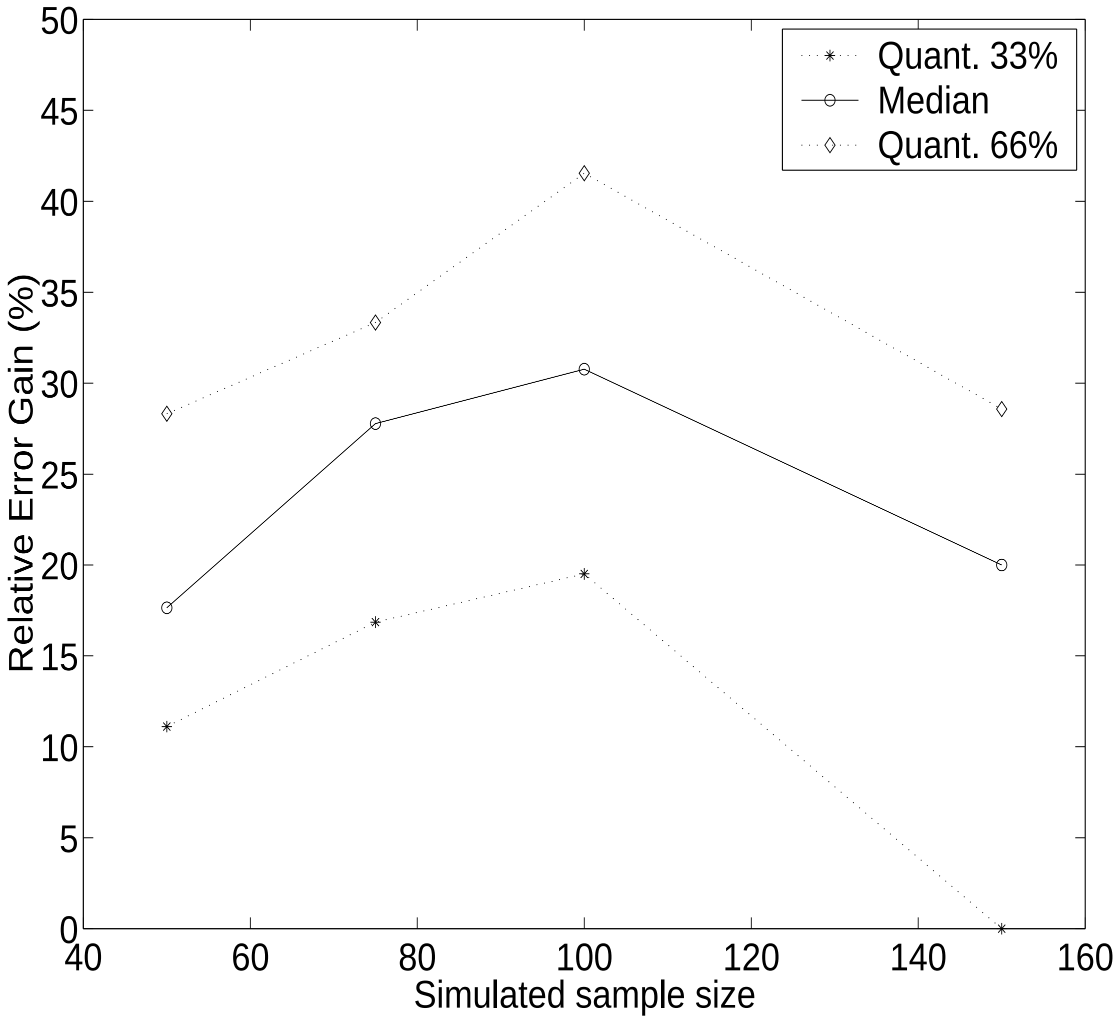
Analysis of empirical errors for FBST:
Sample sizes $n = 50, 75, 100, 150$
α: type 1 error , β: type 2 error
Total error: $\alpha + \beta$



Comparison of empirical errors:
Better of AIC, AIC3, BIC vs. FBST
Sample sizes $n = 50, 75, 100, 150$



Media, 0.33 and 0.66 quantiles for error rates differences



Conclusions:

FBST: Smaller error in model selection (up to 35%) for small (<150) samples but computationally more expensive

AIC: Same error for large (>150) samples and computationally cheaper

Further Research:

Mixture of components of different type,

$$c(j) = k \Rightarrow x^j \sim f_k \ (x^j \,|\, \psi_k)$$

Tests for Separate Hypotheses.

Appendix:
Critical evidence for rejecting H

Given a sample X_0, we must establish a critical level cl such that

if $Ev(H) > cl$ then reject H

Optimal parameters:

$$\begin{aligned} \theta^* &= \arg\max_{\theta \in \Theta_H} f(\theta \mid X_0) \\ &= [w*, b^{k*}, R^{k*}] \\ \widehat{\theta} &= \arg\max_{\theta \in \Theta} f(\theta \mid X_0) \\ &= [\widehat{w}, \widehat{b^k}, \widehat{R^k}] \end{aligned}$$

Simulation of new samples $\{^1_l X\}$ and $\{^2_l X\}$:

$$
\begin{aligned}
f(^1_l z^j \,|\, \theta^*) &= M(^1_l z^j \,|\, 1, w^*) \\
f(^1_l x^j \,|\, ^1_l z^j, \theta*) &= N(^1_l x^j \,|\, b^{k*}, R^{k*})^1_l z^j \\
f(^2_l z^j \,|\, \widehat{\theta}) &= M(^2_l z^j \,|\, 1, \widehat{w}) \\
f(^2_l x^j \,|\, ^2_l z^j, \widehat{\theta}) &= N(^2_l x^j \,|\, \widehat{b^k}, \widehat{R^k})^2_l z^j
\end{aligned}
$$

Type 1 error (α) is computed over $\{^1 X\}$
Type 2 error (β) is computed over $\{^2 X\}$

Calibrate cl that minimizes $\alpha + \beta$.

Small run $l = 1, \ldots, r$, poor calibration.