

Bayesian Inference for the Intrinsic Dimension

Inferenza Bayesiana per la Dimensione Intrinseca

Pierpaolo Brutti, Alessandro Lanteri and Costantino Ricciuti

Abstract In this work we propose a new Bayesian method for making inference on the intrinsic dimension of point cloud data sampled from a low-dimensional structure embedded in a high-dimensional ambient space. The basic ingredient of our Bayesian recipe is a composite marginal likelihood built under working independence assumptions, that was suggested by MacKay and Ghahramani [6] to improve on an earlier proposal based on local Poisson process approximations (see [5]). In order to get a posterior with approximately correct asymptotic behavior and curvature, we calibrate this pseudolikelihood as in [8] and then compare in simulated and real examples a standard MCMC method against a variation of the default Bayesian framework described in [12].

Abstract *In questo lavoro proponiamo un nuovo metodo bayesiano per fare inferenza sulla dimensione intrinseca di nuvole punti campionati da strutture di bassa dimensione immerse in spazi ambiente di dimensione elevata. L'ingrediente principale della nostra ricetta bayesiana è rappresentato da una verosimiglianza composta di indipendenza suggerita da MacKay e Ghahramani [6] per migliorare una precedente proposta basata su approssimazioni locali mediante processi di Poisson (cfr. [5]). Al fine di ottenere una distribuzione a posteriori con (approssimativamente) il corretto comportamento asintotico, calibriamo questo pseudoverosimiglianza come suggerito in [8] e confrontiamo su esempi simulati e dati reali un MCMC standard ed una variante dell'approccio Bayesiano di default descritto in [12].*

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Key words: Intrinsic dimension, Intractable likelihood, Composite marginal likelihood, Bayesian inference.

1 Introduction

The need to analyze massive high-dimensional datasets is widespread nowadays and has spawned a flurry of research papers that tackle the problem from different statistical perspectives ranging from the more theoretical to the more applied corners of the discipline. In spite of this abundance, though, there is always a single crucial assumption, essentially shared by all these techniques, that make them work; that is, the data are not genuinely high-dimensional but, in a way or another, can be squeezed back to a lower dimension, their intrinsic dimension, without losing any relevant portion of information. In computer vision and image processing, for example, the intrinsic dimension of a sequence of n pictures taken at a typical resolution of 720×480 , say, may represent the (small) number of degrees of freedom needed to capture the dynamic features hidden in these $D = 345,600$ dimensional signals, such as different exposure levels or roto-translations of single elements. From these basic facts, it becomes almost self-evident how important practically is to get a reliable estimate of this very fundamental descriptor of a dataset.

In this work we propose a Bayesian method for making inference on the intrinsic dimension having as basic ingredient a composite marginal likelihood of independence suggested by MacKay and Ghahramani (2005) to improve on an earlier proposal detailed in [5]. In order to get a posterior with approximately correct asymptotic behavior and curvature, we calibrate this pseudolikelihood as in [8], and then compare the performance of a standard MCMC method against a variation of the default Bayesian framework described in [12].

2 Background

In this section we will briefly review some of the likelihood based approaches to estimate the intrinsic dimension already available in the literature and more strictly related to our developments. So, as in [5], let $\mathbb{X}_n = \{\mathbf{X}_i \in \mathbb{R}^D\}_{i=1}^n$ be a set of i.i.d. observations that represent a *sufficiently smooth* embedding of a lower-dimensional sample $\mathbb{Y}_n = \{\mathbf{Y}_i \in \mathbb{R}^d\}_{i=1}^n$ drawn from an *unknown* smooth density $f(\cdot) = f_Y(\cdot)$ supported on $\mathbb{R}^d$ with $d \ll D$. Typically we tend to think at d as an appropriate integer quantity, but since we can not rule out – at least *a priori* – the case of an underlying fractal structure, in the

following we will simply assume that $d \in (0, D]$. Then, if $R_k(\mathbf{x})$ denotes the Euclidean distance from a fixed point $\mathbf{x}$ to its k -th nearest-neighborhood (NN) in the sample $\mathbb{X}_n$, from the smoothness of the embedding we can see that the proportion k/n of points that fall into a ball of radius $R_k(\mathbf{x})$ around $\mathbf{x}$ satisfies the following

$$\frac{k}{n} \approx f(\mathbf{x}) V(d) [R_k(\mathbf{x})]^d,$$

where $V(d)$ is the volume of the unit sphere in $\mathbb{R}^d$. With this basic fact at hand, we can proceed by considering the (inhomogeneous) point process $N(R, \mathbf{x})$ which counts the number of $\mathbb{X}_n$ -samples falling into a small D -dimensional sphere $\mathcal{B}_R(\mathbf{x})$ of radius R centered around $\mathbf{x}$. This is a binomial process that under appropriate conditions can be approximated by a suitable Poisson process. Hence, finally, if we assume $f(\mathbf{x}) \approx \text{const}$ inside a small enough sphere $\mathcal{B}_R(\mathbf{x})$, then the rate λ of $N(R, \mathbf{x})$ can be written as

$$\lambda(R, \mathbf{x}) = f(\mathbf{x}) V(d) d R^{d-1},$$

and the associated *local* log-likelihood takes the form (Snyder and Miller, 1991)

$$L(d(\mathbf{x}), \theta(\mathbf{x})) = \int_0^R \log \lambda(r, \mathbf{x}) dN(r, \mathbf{x}) - \int_0^R \log \lambda(r, \mathbf{x}) dr,$$

where $\theta(\mathbf{x}) = \log f(\mathbf{x})$. This is an *exponential family* for which the MLEs solve the following likelihood equations

$$\begin{cases} \frac{\partial L}{\partial \theta} = N(R, \mathbf{x}) - e^\theta V(d) R^d = 0 \\ \frac{\partial L}{\partial d} = \left(\frac{1}{d} + \frac{V'(d)}{V(d)} \right) N(R, \mathbf{x}) + \int_0^R \log r dN(r, \mathbf{x}) - e^\theta V(d) R^d \left(\log R + \frac{V'(d)}{V(d)} \right) = 0' \end{cases}$$

and are equal to

$$\begin{cases} \widehat{d}(\mathbf{x}) = \left[\frac{1}{N(R, \mathbf{x})} \sum_{j=1}^{N(R, \mathbf{x})} \log \frac{R}{R_j(\mathbf{x})} \right]^{-1} \\ \widehat{f}(\mathbf{x}) = \frac{N(R, \mathbf{x})}{V(\widehat{d}(\mathbf{x})) R^{\widehat{d}(\mathbf{x})}} \end{cases}.$$

The problem now is to combine the local estimates $\widehat{d}(\mathbf{x}_i)$ obtained in the neighborhood of each of the n datapoints into a single estimator of the overall intrinsic dimension d . The original proposal by Levina and Bickel was simply to *average* these n estimators, but this solution showed a surprisingly strong bias at small radius R that MacKay and Ghahramani in [6] fixed just by considering a *composite likelihood* built under the working assumption of independence, which gives the following new set of estimates

$$\begin{cases} \widetilde{d} = \left[\frac{1}{\sum_i N(R, \mathbf{x}_i)} \sum_{i=1}^n \sum_{j=1}^{N(R, \mathbf{x}_i)} \log \frac{R}{R_j(\mathbf{x}_i)} \right]^{-1} \\ \widetilde{f}(\mathbf{x}_i) = \frac{N(R, \mathbf{x}_i)}{V(\widetilde{d}) R^{\widetilde{d}}}, \quad \forall i \in \{1, \dots, n\}. \end{cases}$$

These early developments have been followed by a number of variations and extensions (see [2, 3, 4]) but, to the best of our knowledge, no Bayesian procedure is available at this time to *directly* estimate the intrinsic dimension of data, although such an estimate may actually arise as a *byproduct* of approaches with broader modeling scopes. For example, since a compact d -dimensional Riemannian manifold can always be covered by a finite number of d -dimensional balls, in [1] the Authors adopt a Bayesian non-parametric framework to fit a particular mixture of Gaussians to the data. In this model, each cluster in the mixture may have a different dimensionality – with the overall intrinsic dimension estimated as the average intrinsic dimension of the clusters – and the algorithm seeks to minimize both the number of clusters and their intrinsic dimension by adjusting the relevant posterior log-probabilities.

3 Our proposal

When the full likelihood function is too difficult to handle analytically because of complex dependencies, but, as in the present case, it is possible to compute the likelihood function for some subsets of the data, it may be useful and effective to resort to a class of approximate likelihoods called *composite likelihoods* (see [10]). In general a composite likelihood $CL(\boldsymbol{\psi})$ is defined as $CL(\boldsymbol{\psi}) = \prod_i f(y \in A_i; \boldsymbol{\psi})^{w_i}$ where $\{w_i\}_i$ are positive weights and $\{A_i\}_i$ are all measurable events in the sample space. $CL(\boldsymbol{\psi})$ can essentially be interpreted as a proper likelihood but for a *misspecified* model. For this reason, a composite likelihood do not satisfy the so called information identity, and this typically implies that it is wrongly too concentrated. As a result, before we can crunch a composite likelihood $CL(\boldsymbol{\psi})$ into some sort Bayesian machinery, we necessarily need to adjust it tweaking the weights $\{w_i\}_i$ in order to get (approximately) the right asymptotic behavior. To this end, here we calibrate MacKay and Ghahramani's pseudolikelihood as suggested in [8] – see also [7] – to get a final composite likelihood defined as follow

$$CL(\boldsymbol{\psi}) = CL(d, \boldsymbol{\theta}) = \prod_{i=1}^n L(d, \boldsymbol{\theta}(\mathbf{x}_i))^{1/\bar{\lambda}}$$

where $\bar{\lambda} = (1/p) \sum_{j=1}^p \lambda_j(\widehat{\boldsymbol{\psi}})$, $p = \dim(\boldsymbol{\psi})$, $\widehat{\boldsymbol{\psi}}$ is the maximum composite likelihood estimator, $\{\lambda_j(\boldsymbol{\psi})\}_j$ are the eigenvalues of $I(\boldsymbol{\psi})^{-1} J(\boldsymbol{\psi})$, $I(\boldsymbol{\psi}) = \mathbb{E}(-\nabla \mathbf{u}(\boldsymbol{\psi}; \mathbb{X}_n))$ is the expected (Fisher) information matrix, $J(\boldsymbol{\psi}) = \text{Var}(\mathbf{u}(\boldsymbol{\psi}; \mathbb{X}_n))$ the variability matrix, and $\mathbf{u}(\boldsymbol{\psi}) = \nabla \log CL(d, \boldsymbol{\theta})$ denotes the score function associated to $CL(\boldsymbol{\psi})$. From here, once we choose a suitable prior density $\pi(d, \boldsymbol{\theta})$, we may formally get a genuine posterior as

$$\pi_{CL}(d, \boldsymbol{\theta} | \mathbb{X}_n) \propto \pi(d, \boldsymbol{\theta}) CL(d, \boldsymbol{\theta}).$$

In practice this approach would require not only the use of possibly complex MCMC schemes to explore the posterior density, but also the specification of a prior distribution over the whole high dimensional nuisance parameter $\boldsymbol{\theta} = \log \mathbf{f} = [\log f(x_1), \dots, \log f(x_n)]^T$. As a workaround to these familiar Bayesian quirks, we also consider the default Bayesian analysis detailed in [11, 12].

4 Simulation study

In order to briefly demonstrate the performance of our proposal, we consider a noisy data–cloud of $n = 500$ points generated from a 2–dimensional Gaussian embedded in a 7–dimensional space (noise variance equal to 2). Figure 1 shows the relevant summary plots of a classical MCMC sampler based on moderately non–informative truncated Gaussian prior distributions over d , R and $\mathbf{f}$ (num. iteration = 2000000, burn–in = 1000, thinning = 100).

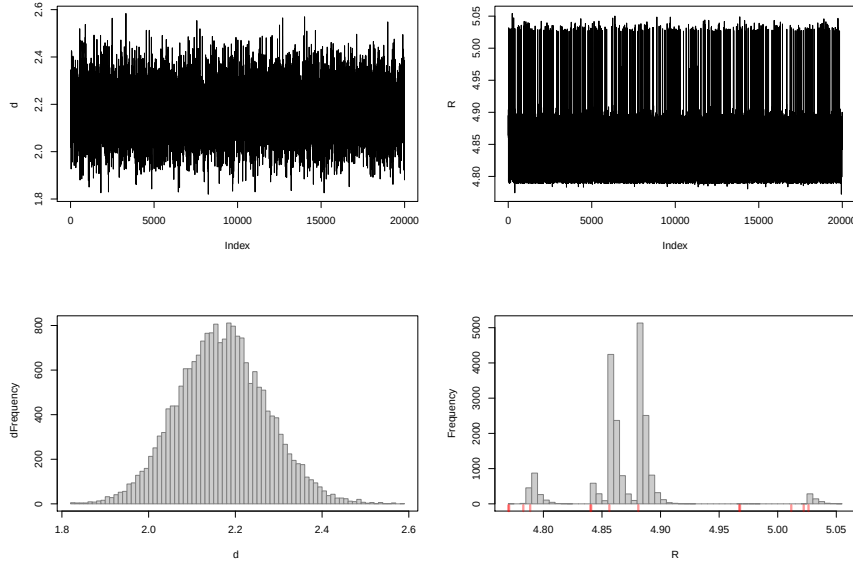


Fig. 1 Panels description: Top row: MCMC traces for the intrinsic dimension d (left) and the ball size R (right). Bottom row: Approximate marginal posterior densities for the intrinsic dimension d (left) and the ball size R (right).

In spite of the non–informative prior setup, the marginal posterior density of d appears to be well concentrated around the true intrinsic dimension (i.e. 2) with a 95% equal tailed credible interval that ranges from around 2 to

almost 2.4. In addition the posterior density associated with the ball radius R is essentially discrete with bumps/modes concentrated around the observed distances between data-points (shown as a red rug plot in the bottom-right plot of Figure 1).

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