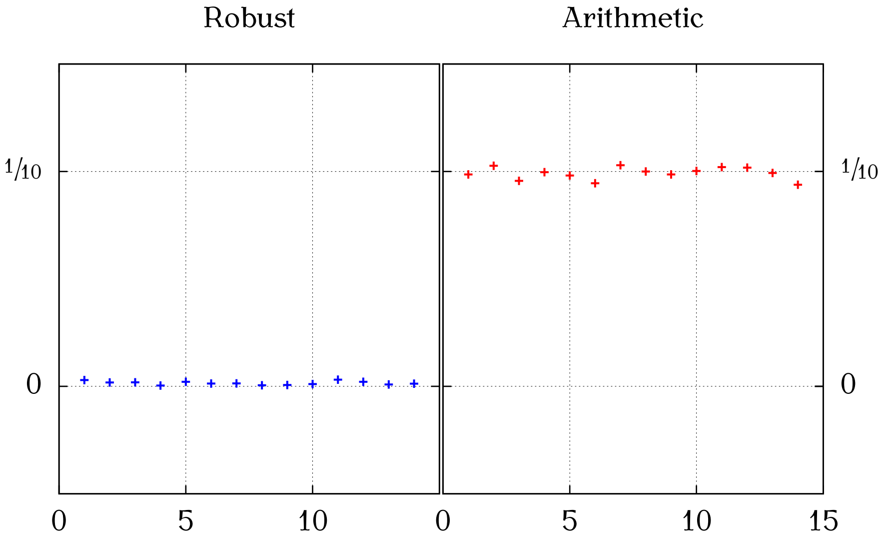
Contribution

To Estimation Of A Central Moment

F. Hroch

Fascinated By Robust Algorithms

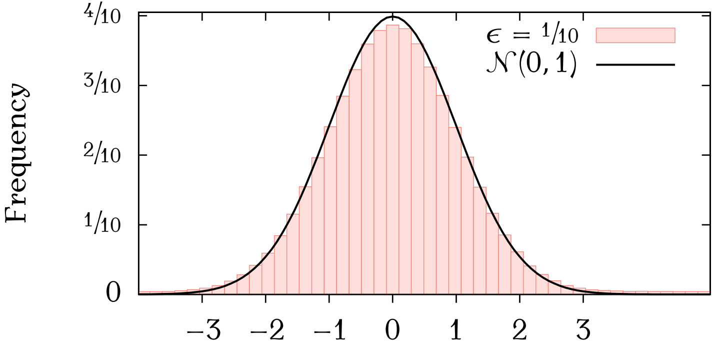
Reconstructing The Past



Gross Error Model

$x_n \in \{(1-\epsilon)\mathcal{N}(0,1) + \epsilon\mathcal{N}(1,10)\}$

ϵ	$\bar{x}$	σ	$\sigma_{\bar{x}}$
0	−0.001	1.0	0.004
1/100	0.008	1.4	0.005
1/10*	0.1	3.3	0.013



*protagonist

Analytic Tools

A Summary

Data set (a sample)

$$\{x_1, x_2, \ldots, x_N\}.$$

A probability density of $\mathcal{N}(0,1)$

$$f(x) = \frac{1}{\sqrt{2\pi}}\, \mathrm{e}^{-x^2/2}\,.$$

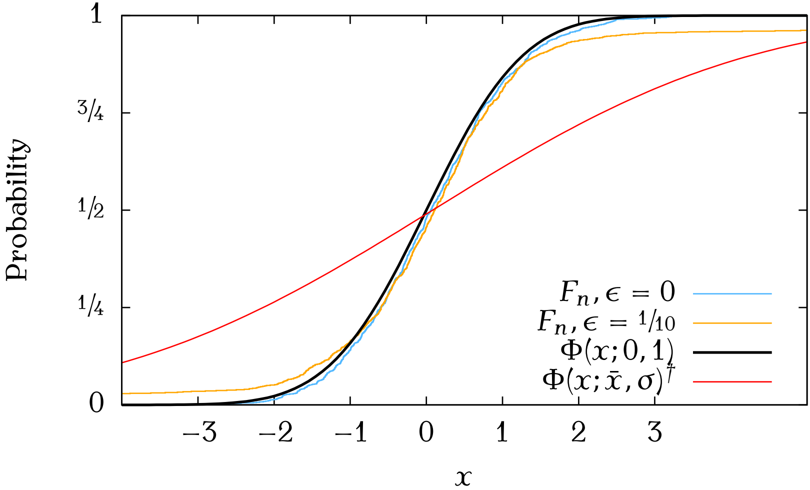
A distribution function (probability)

$$F(x) = \int_{-\infty}^{x} f(u)\ \mathrm{d}u \overset{\mathcal{N}(0,1)}{=} \frac{1}{2}\left[1 + \operatorname{erf}\left(\frac{x}{\sqrt{2}}\right)\right] = \Phi(x).$$

An empirical distribution function

$$F_n = \frac{1}{N}\sum_{i=1}^{n} 1\{x_i < n/N\}, \quad n = 1, \ldots, N.$$

Distribution Functions



$^{\dagger}\bar{x} = -0.08, \sigma = 3.3, N = 1000$

Hampel's Theorem[‡]

As A Tool For Robust Method Recognition

Let the observation x_i be independent, with common distribution F, and let $T_N = T_N(x_1, \dots x_N)$ be a sequence of estimates or test statistics with values in $\mathbb{R}^k$. This sequence is called robust at $F = F_0$ if the sequence of maps of distributions

$$F \to \mathcal{L}_F(T_N)$$

is equicontinous at F_0, that is, if for every $\varepsilon > 0$, there is a $\delta > 0$ and an N_0 such that, for all F and all $N \geq N_0$,

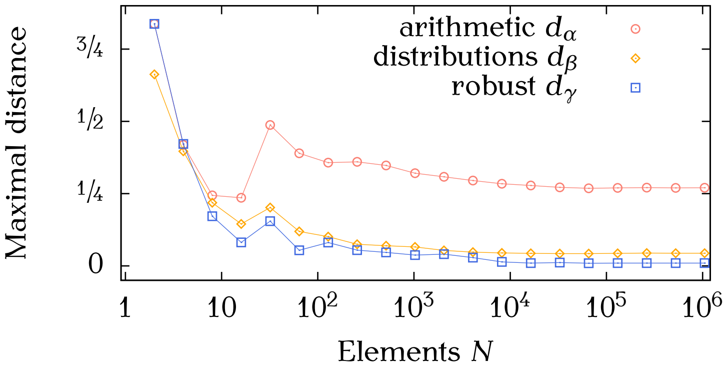
$$d_*(F_0, F) \leq \delta \implies d_*(\mathcal{L}_{F_0}(T_N), \mathcal{L}_F(T_N)) \leq \varepsilon.$$

‡Huber & Ronchetti: Robust Statistics (2009)

Hampel's Theorem In Action, $\epsilon = 1/10$

Analysis of $d_*(F_0, F) \leq \delta \implies d_*(\mathcal{L}_{F_0}(T_N), \mathcal{L}_F(T_N)) \leq \varepsilon$

$$d_\alpha = \max |\Phi(x_n; 0, 1) - \Phi(x_n; \bar{x}, \sigma)|,$$
$$d_\beta = \max |\Phi(x_n; 0, 1) - F_n|,$$
$$d_\gamma = \max |\Phi(x_n; 0, 1) - \Phi(x_n; \tilde{x}, \tilde{\sigma})|.$$



Design Of Robust Statistics

According To Hampel's Theorem, Or An Equivalent Condition

R-estimates or Rank estimates replaces data itself by its rank: median, quartile or Wilcoxon test.

L-estimates or Linear combinations of selected statistics.

M-estimates or Maximum likelihood estimates which keeps a spirit of classical estimates: physical and technical applications, multidimensional problems.

- The central point is a robust function $\psi(x)$.
- Replaces least squares by some robust function.
- Reproduces least-squares near minimum.
- A design of robust functions is arbitrary with certain properties.

$$f(x) = \frac{1}{\Gamma}\,\mathrm{e}^{-\varrho(x)}, \qquad \left[\Leftrightarrow \frac{1}{\sqrt{2\pi}}\,\mathrm{e}^{-x^2/2}\right],$$

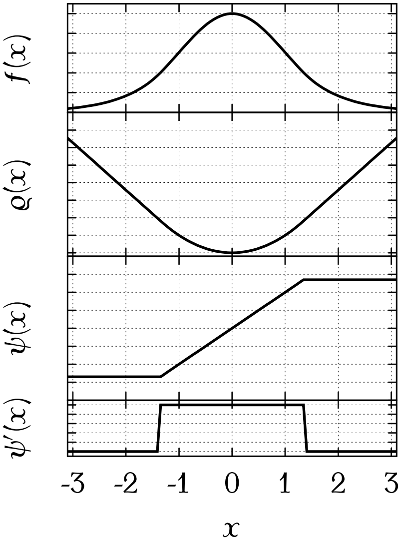
$$\varrho(x) = \int \psi(x)\ \mathrm{d}x, \qquad \left[\Leftrightarrow \frac{x^2}{2}\right],$$

$$\psi(x) = -\,(\ln f)' = -\frac{f'}{f}, \qquad [\Leftrightarrow x].$$

Huber's Minimax

$$\psi(x) = \begin{cases} -a, & x < -a, \\ x, & |x| \le a, \\ a, & x > a \end{cases}$$

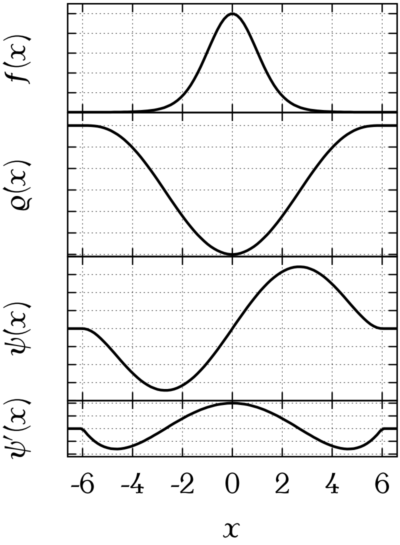
- An equivalent definition is $\psi(x) = \max[-a, \min(a, x)]$,
- an optimal choice $a = 1.345$,
- least-squares near minimum, the absolute value otherwise.
- It is suitable for a theory,
- and sensitive to outliers.



Tukey's Biweight

$$\psi(x) = \begin{cases} x[1-(x/a)^2]^2, & |x| \le a, \\ 0, & |x| > a \end{cases}$$

- The 5-order polynomial,
- least-squares near minimum,
- one vanish at infinity,
- an optimal choice $a = 6$.
- It is suitable for real data,
- but a descending function.



Robust Mean

By Maximum Likelihood

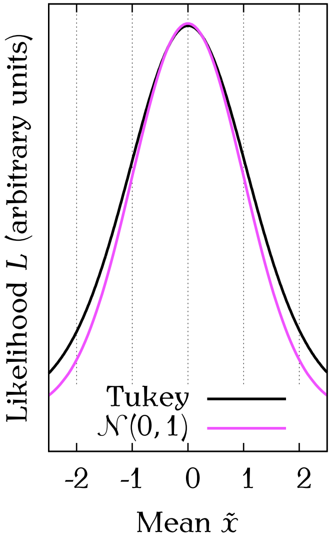
The likelihood

$$L(x_n;\bar{x}) = \prod_{n=1}^{N} f(x_n;\bar{x}),$$

$$L(x_n;\tilde{x}) = \prod_{n=1}^{N} \frac{1}{\Gamma} \exp\left[-\varrho\left(\frac{x_n-\tilde{x}}{s}\right)\right],$$

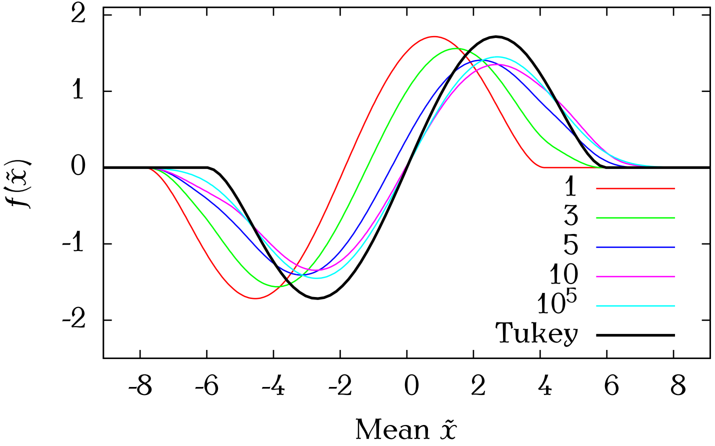
$$\frac{\mathrm{d}\ln L}{\mathrm{d}\tilde{x}} = \frac{1}{s}\sum_{n=1}^{N}\psi\left(\frac{x_n-\tilde{x}}{s}\right) = 0.$$

- ψ is some robust function,
- A solution is given by the non-linear equation against to $\tilde{x}$.
- $s = 1$ (important!).



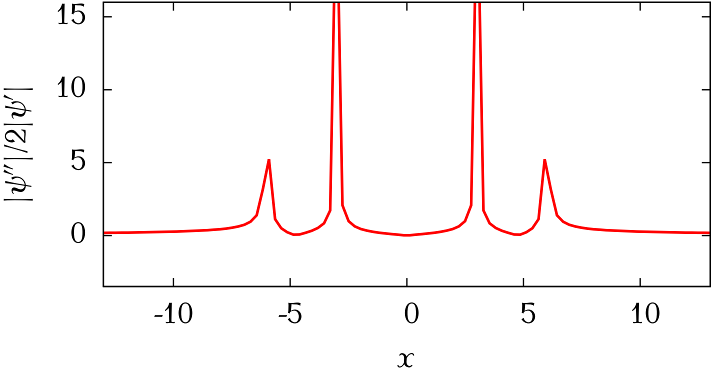
Tukey In Action

$$f(\tilde{x}) = \frac{1}{s}\sum_{n=1}^{N}\psi\left(\frac{x_n - \tilde{x}}{s}\right)$$



An approximation error[§] of Newton's method:

$$\epsilon^{(i+1)} = \frac{|\psi''(x^{(i)})|}{2|\psi'(x^{(i)})|}(\epsilon^{(i)})^2$$



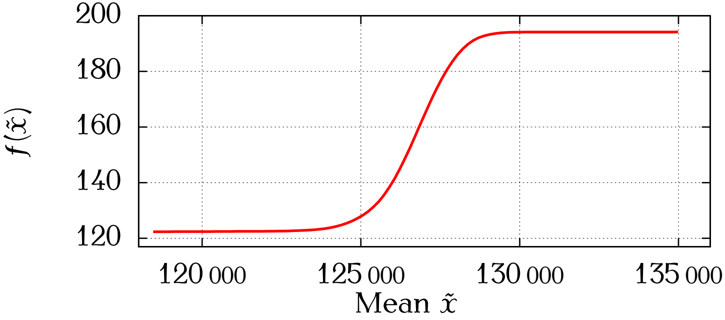
[§] Ralston & Rabinowitz: A First Course in Numerical Analysis (2012)

Bias Of Huber's Minimax

Strange Protagonist

$$f(\tilde{x}) = \frac{1}{s}\sum_{n=1}^{N} \psi\left(\frac{x_n - \tilde{x}}{s}\right) = \sum_{|(x_n-\tilde{x})/s|\le a} \frac{x_n - \tilde{x}}{s} + a(N_+ - N_-)$$

$$N_+ \overset{?}{\approx} N_-, \quad \text{(a-)symetry}$$



Join Estimation Of Location And Scale

A Dead Way. Seriously.

More complex likelihood:

$$L(x_n; \tilde{x}, s) = \prod_{n=1}^{N} \frac{1}{\Gamma s} \exp\left[-\varrho\left(\frac{x_n - \tilde{x}}{s}\right)\right].$$

A solution is given by the set of non-linear equations:

$$\frac{\partial \ln L}{\partial \tilde{x}} = \frac{1}{s} \sum_{n=1}^{N} \psi\left(\frac{x_n - \tilde{x}}{s}\right) = 0,$$

$$\frac{\partial \ln L}{\partial s} = \frac{1}{s} \sum_{n=1}^{N} \psi\left(\frac{x_n - \tilde{x}}{s}\right) \cdot (x_n - \tilde{x}) - \frac{\beta N}{s} = 0 \quad \text{(non-robust)}.$$

Entropy And Noise

A Short Intermezzo

An information by R. Fisher:

$$\mathcal{I} = \frac{1}{N} \sum_{n=1}^{N} \left[\frac{\mathrm{d} \ln f(x_n; \bar{x})}{\mathrm{d}\bar{x}} \right]^2 \cdot f(x_n; \bar{x}).$$

The usuall entropy ($\mathrm{d}U = T\mathrm{d}S$, $U = F + TS$, $Q = 1$) and the information are related:

$$\mathcal{S} = \sum_n \frac{E_n}{T} \, \mathrm{e}^{-E_n/T} = -\frac{U}{T} \equiv \mathcal{I}.$$

Full extracted information contents (equality for Normally distributed data):

$$\sigma^2 \geq \frac{1}{\mathcal{I}}.$$

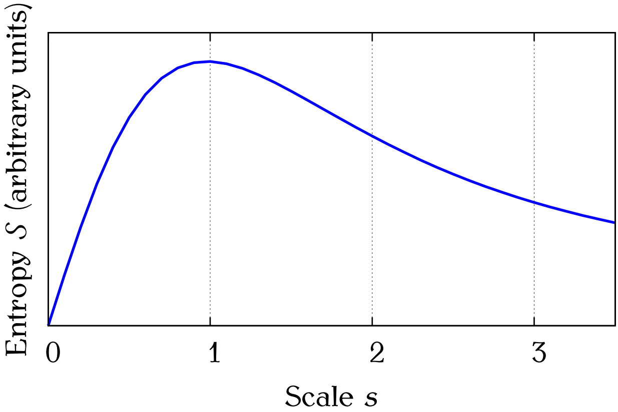
The statistical entropy:

$$S = \sum_n p_n \ln p_n.$$

Robust Entropy

Our Protagonist On The Stage Again

$$\mathcal{S}(s) = \sum_{n=1}^{N} \varrho\left(\frac{x_n - \tilde{x}}{s}\right) \exp\left[-2\,\varrho\left(\frac{x_n - \tilde{x}}{s}\right)\right]$$



Join Estimation Of Location And Scale

The Right Way (I sincerely hope)

The join estimation by maximizing of the likelihood and the entropy together:

$$\frac{1}{s}\sum_{n=1}^{N}\psi\left(\frac{x_n - \tilde{x}}{s}\right) = 0 \qquad \text{and} \qquad \max_s \sum_{n=1}^{N} \varrho_n\, \mathrm{e}^{-2\varrho_n},$$

where

$$r_n = x_n - \tilde{x},$$

$$\varrho_n = \varrho\left(\frac{r_n}{s}\right).$$

The Algorithm

Part I. – Initial Estimate

i) Estimate of the location by median $\tilde{x}^{(0)}$

$$\tilde{x}^{(0)} = \text{median}\{x_1, x_2, \ldots, x_N\}.$$

ii) Estimate of s by median of absolute deviations (MAD)

$$s^{(0)} = \frac{\text{median}\{|x_n - \tilde{x}^{(0)}|, n = 1, \ldots, N\}}{\Phi^{-1}(3/4)}.$$

iii) Solve the equation (initial estimate $\tilde{x}^{(0)} \to \tilde{x}^{(1)}$)

$$\sum_{n=1}^{N} \psi\left(\frac{x_n - \tilde{x}^{(1)}}{s^{(0)}}\right) = 0,$$

for $\tilde{x}^{(1)}$, by a method without derivation.

The Algorithm

Part II. – Increasing Precision

iv) Solve for scale $s^{(1)}$ by finding of maximum of the entropy (with initial $s^{(0)} \to s^{(1)}$)

$$\max \sum_{n=1}^{N} \varrho \left(\frac{x_n - \tilde{x}^{(1)}}{s^{(1)}} \right) \exp \left[-2\varrho \left(\frac{x_n - \tilde{x}^{(1)}}{s^{(1)}} \right) \right] .$$

v) Increase precision of the mean by Newton iterations

$$\tilde{x}^{(i+1)} = \tilde{x}^{(i)} + s^{(1)} \frac{\sum_{n=1}^{N} \psi[(x_n - \tilde{x}^{(i)})/s^{(1)}]}{\sum_{n=1}^{N} \psi'[(x_n - \tilde{x}^{(i)})/s^{(1)}]}, \; i = 1, \ldots$$

vi) Declare results $s = s^{(1)}, \tilde{x} = \tilde{x}^{(i \gg 1)}$.

vii) Compute the standard deviation, $r_n = x_n - \tilde{x}$:

$$\tilde{\sigma}^2 = s^2 \frac{N}{N-1} \frac{\sum_{n=1}^{N} \psi^2(r_n/s)}{\sum_{n=1}^{N} \psi'(r_n/s)}.$$

viii) Compute the standard error

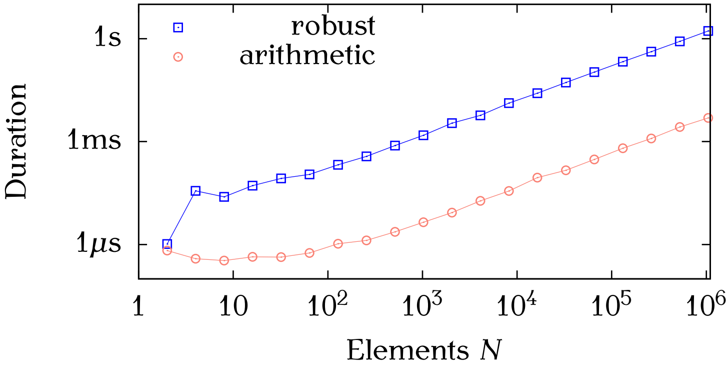
$$\tilde{\sigma}_{\tilde{x}}^2 = \frac{\tilde{\sigma}^2}{\sum_{n=1}^{N} \psi'(r_n/s)}.$$

dclxvi) A final estimate gives: the standard deviation $\tilde{\sigma}$, parameters of $\mathcal{N}(\tilde{x}, \tilde{\sigma})$, the robust mean and the standard error (without Studentising)

$$\tilde{x} \pm \tilde{\sigma}_{\tilde{x}}.$$

Dark Side Of Robust Mean

- There is very slow algorithm with rate $1:300$, $\mathcal{O}(n)$
- The algorithm is complicated (advanced numerical methods required, complex logic).
- There is no an explicit form.



Generalizations

Easy:

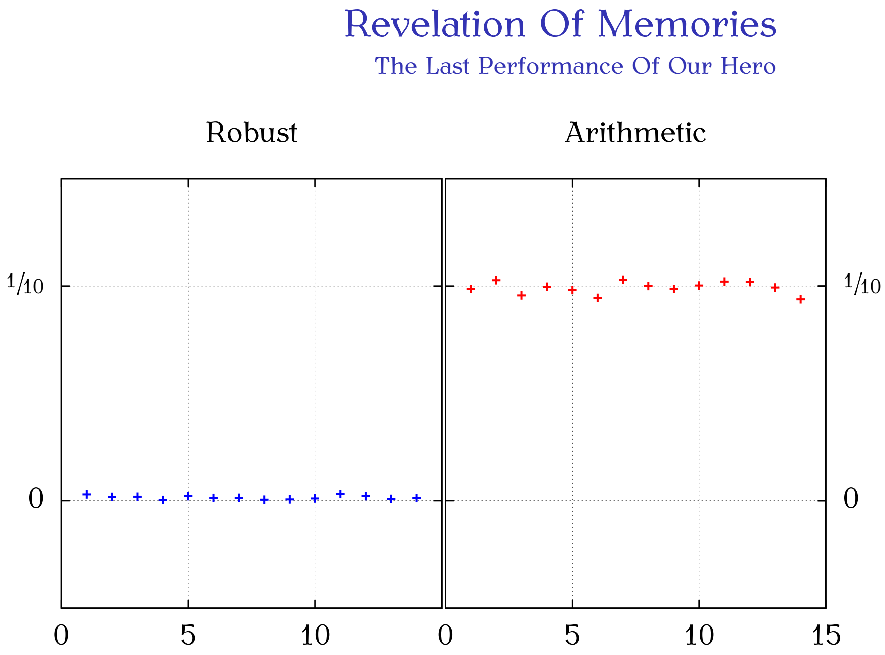
- Weighted Mean
- Multidimensional functions: lines, planes, ...
- Statistical tests (Student).

Hard:

- Non-Gaussian (uniform, Poisson), ... distributions.
- Very limited data sets.

The Poisson distribution for both expected k_n and observed c_n counts, flux $\lambda_n = rc_n$, with calibration r per a time period

$$p_{k_n} = \frac{\lambda^{k_n}}{k_n!} \mathrm{e}^{-\lambda_n}, \quad F \sim \ln \sum_{n=1}^{N} \mathrm{e}^{-p_{k_n}}.$$



Revelation Of Memories
The Last Performance Of Our Hero
Robust
Arithmetic
1/10
0
1/10
0
0
5
10
0
5
10
15

Conclusions

Robustness signifies insensitivity to small deviations from assumptions. – Peter J. Huber

- Robust estimators gives negligible difference between the expected and derived distributions functions.
- The central moment (mean) can be estimated by the likelihood method.
- Looking for maximum of the entropy is the right method for estimation of the dispersion.
- The implementation can be a little bit tricky, whilst usage is common and results are quite reproducible.

The End