A Linear-Time Kernel Goodness-of-Fit Test

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Kenji Fukumizu[3] Arthur Gretton[1]

    

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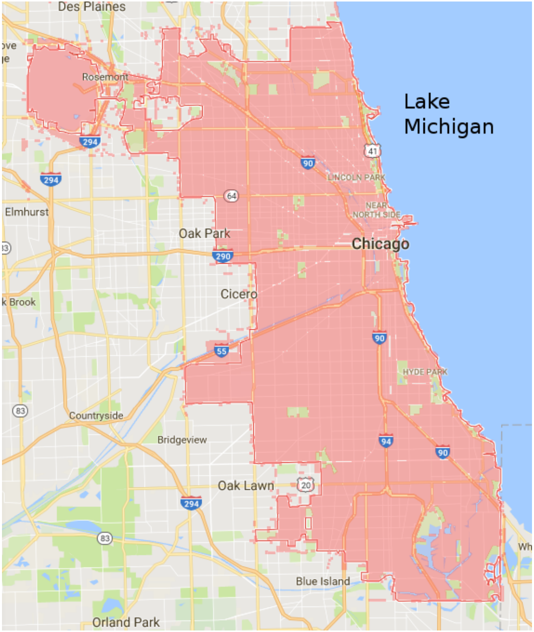
5 December 2017

Model Criticism



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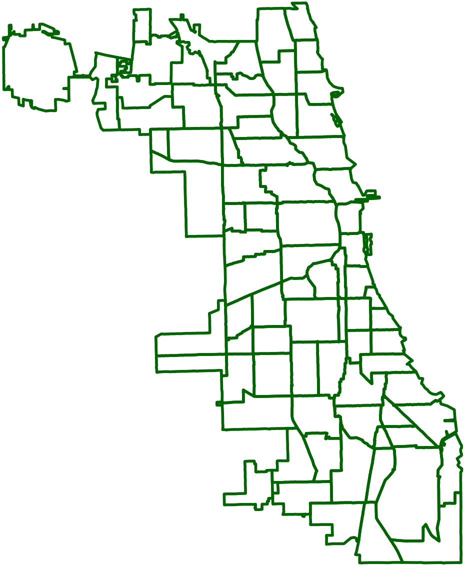

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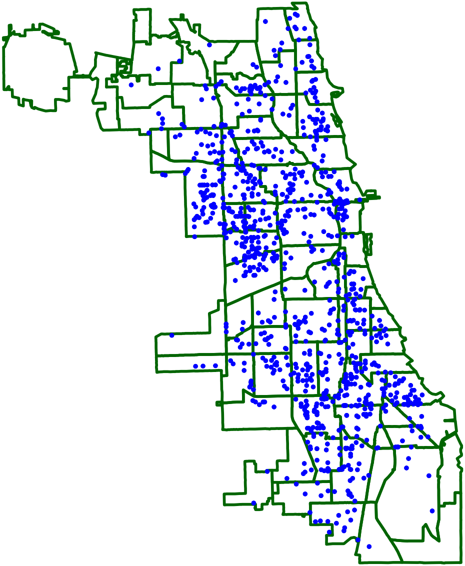

Data = robbery events in Chicago in 2016.

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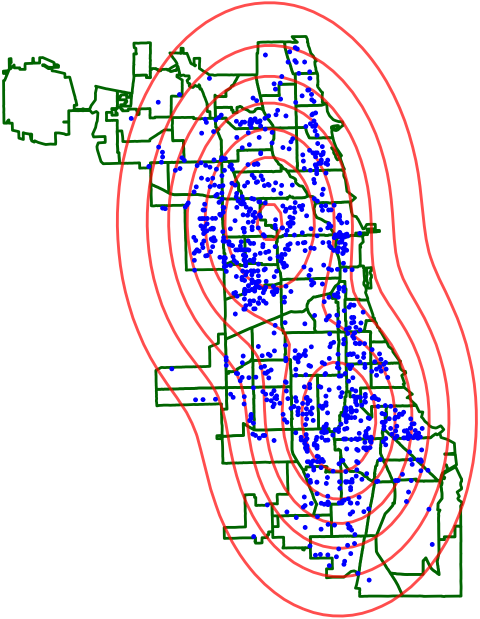

Is this a good model?

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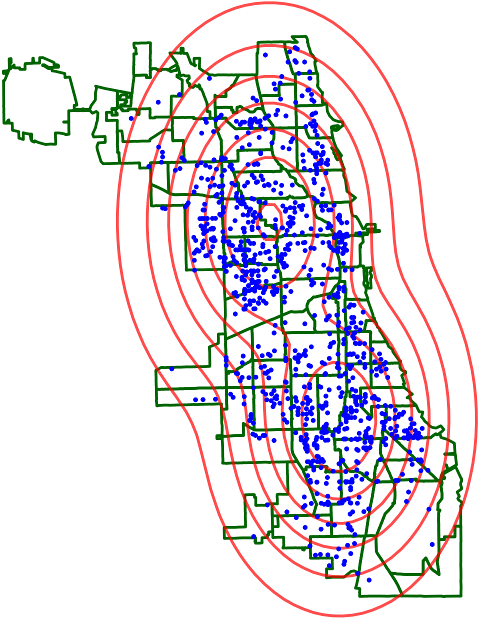

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1. Test if a (complicated) model fits the data.
2. If it does not, show a location where it fails.

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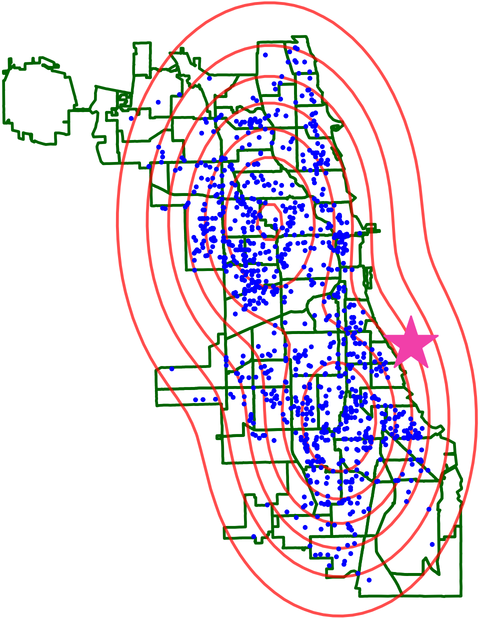

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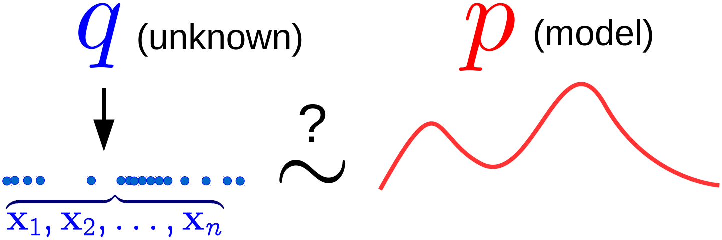

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1. Nonparametric.
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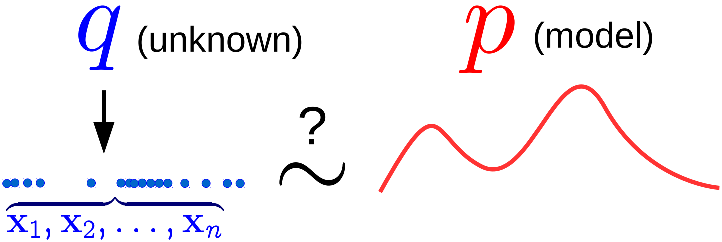

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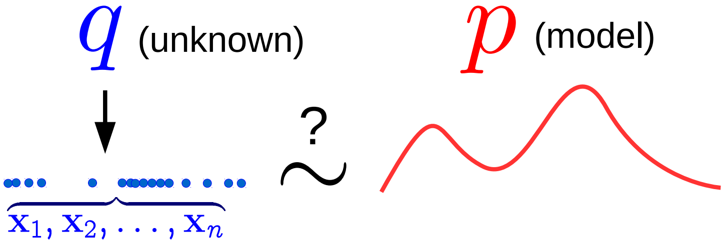

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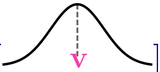
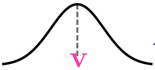
$\text{witness}(\mathbf{v}) = \mathbb{E}_{\mathbf{x}\sim q}[$ 

$] - \mathbb{E}_{\mathbf{y}\sim p}[$ 

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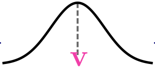
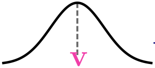
witness($\mathbf{v}$) $= \mathbb{E}_{\mathbf{x}\sim q}[$ 

$] - \mathbb{E}_{\mathbf{y}\sim p}[$ 

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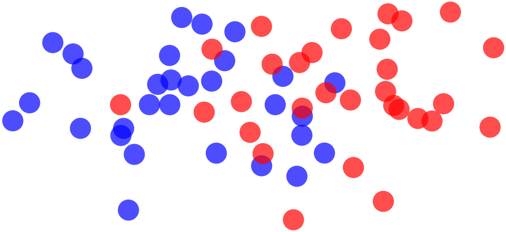
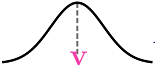


witness($\mathbf{v}$) $= \mathbb{E}_{\mathbf{x}\sim q}[$  $] - \mathbb{E}_{\mathbf{y}\sim p}[$  $]$

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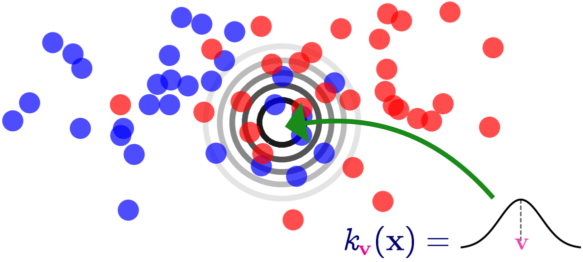
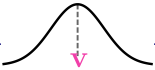
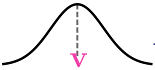
score: 0.008



witness($\mathbf{v}$) $= \mathbb{E}_{\mathbf{x}\sim q}[$  $] - \mathbb{E}_{\mathbf{y}\sim p}[$  $]$

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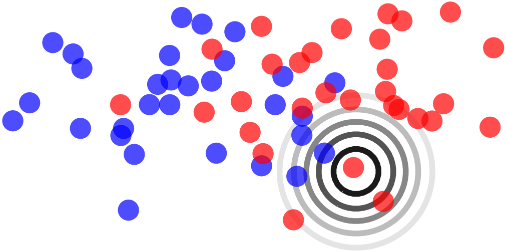
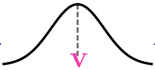
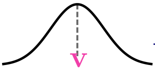


$\text{witness}(\mathbf{v}) = \mathbb{E}_{\mathbf{x}\sim q}[$ 

$] - \mathbb{E}_{\mathbf{y}\sim p}[$ 

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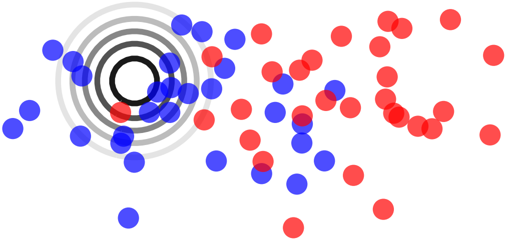
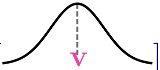
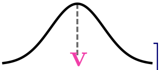


witness($\mathbf{v}$) = $\mathbb{E}_{\mathbf{x}\sim q}$[] − $\mathbb{E}_{\mathbf{y}\sim p}$[]

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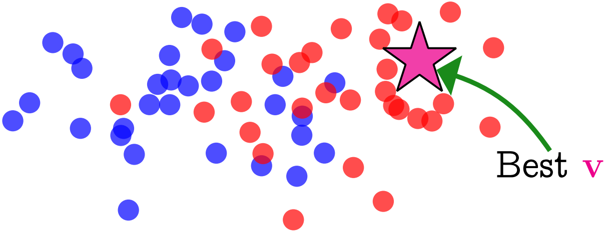

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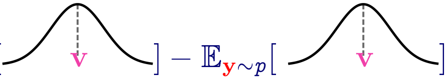

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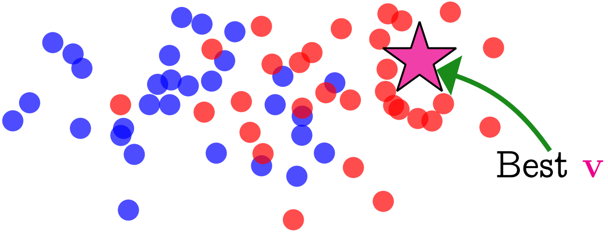
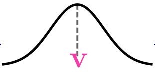
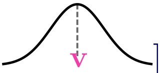


$\text{witness}(\mathbf{v}) = \mathbb{E}_{\mathbf{x}\sim q}[$  $] - \mathbb{E}_{\mathbf{y}\sim p}[$  $]$

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No sample from p.
Difficult to generate.

The Stein Witness Function [Liu et al., 2016, Chwialkowski et al., 2016]

Problem: No sample from p. Cannot estimate $\mathbb{E}_{\mathbf{y}\sim p}[k_{\mathbf{v}}(\mathbf{y})]$.

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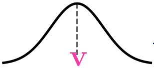
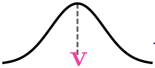
$\text{(Stein) witness}(\mathbf{v}) = \mathbb{E}_{\mathbf{x}\sim q}\big[T_p$ 

$\big] - \mathbb{E}_{\mathbf{y}\sim p}\big[T_p$ 

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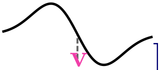
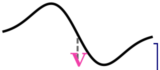
(Stein) witness($\mathbf{v}$) $= \mathbb{E}_{\mathbf{x}\sim q}[$ 

$] - \mathbb{E}_{\mathbf{y}\sim p}[$ 

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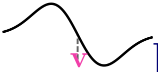
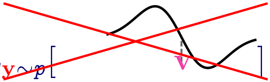
(Stein) witness($\mathbf{v}$) $= \mathbb{E}_{\mathbf{x}\sim q}[$ 

$] - \mathbb{E}_{\mathbf{y}\sim p}[$ 

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Idea: Define T_p such that $\mathbb{E}_{\mathbf{y}\sim p}(T_p k_{\mathbf{v}})(\mathbf{y}) = 0$, for any $\mathbf{v}$.

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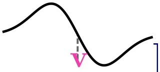
(Stein) witness($\mathbf{v}$) $= \mathbb{E}_{\mathbf{x}\sim q}[$ 

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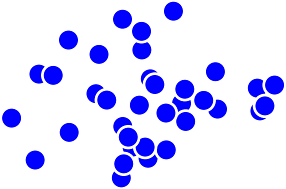
signal-to-noise ratio

- witness($\mathbf{v}$) and standard deviation($\mathbf{v}$) can be estimated in <u>linear-time</u>.

Proposal: Model Criticism with the Stein Witness



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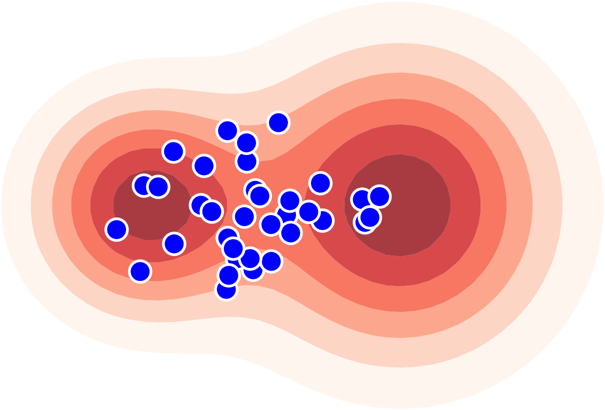

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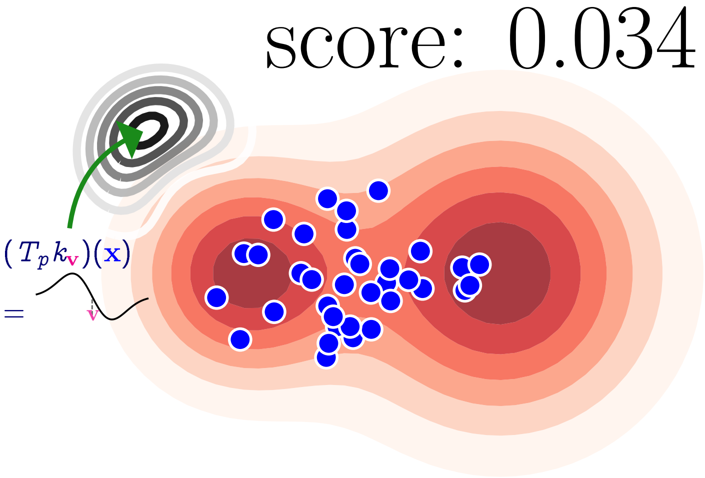

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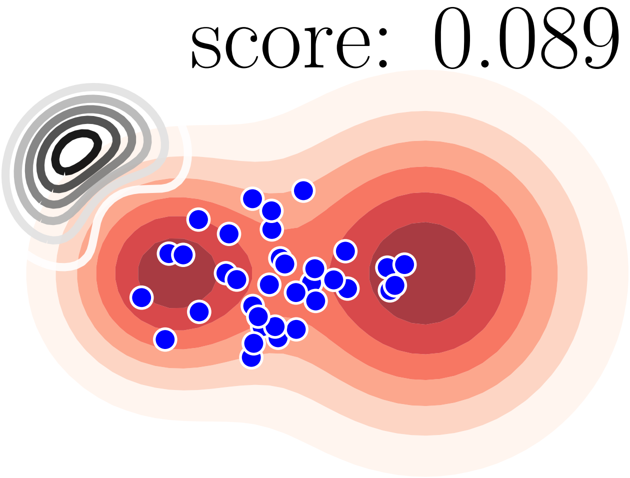

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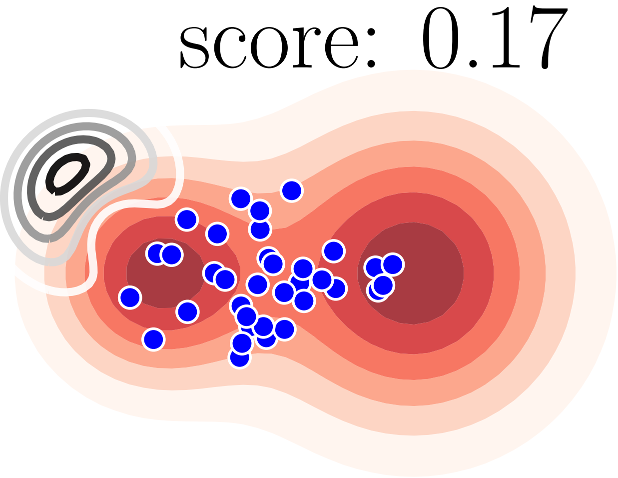

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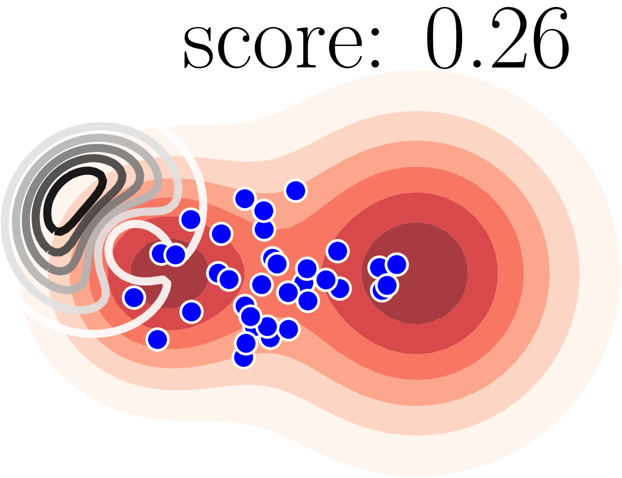

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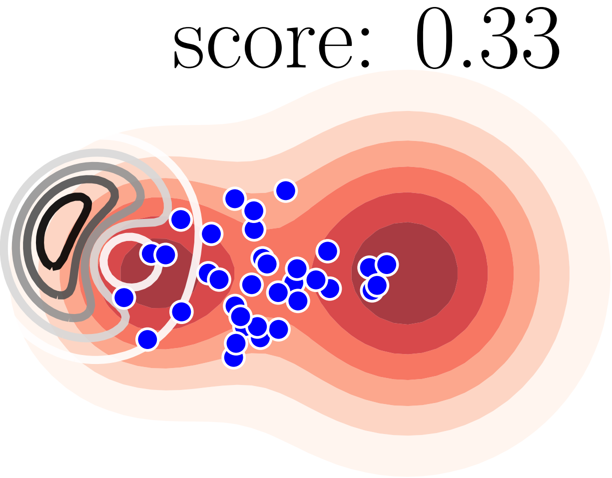

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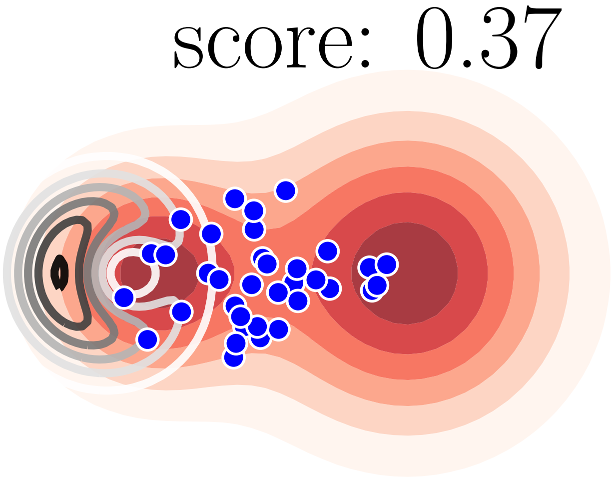

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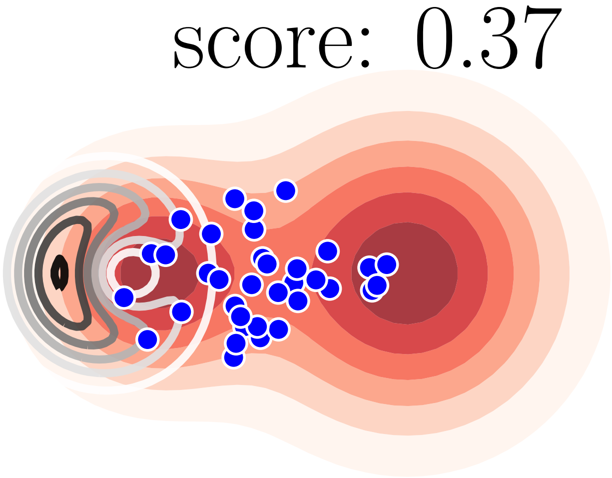

$$\text{score}(\mathbf{v}) = \frac{|\text{witness}(\mathbf{v})|}{\text{standard deviation}(\mathbf{v})}.$$

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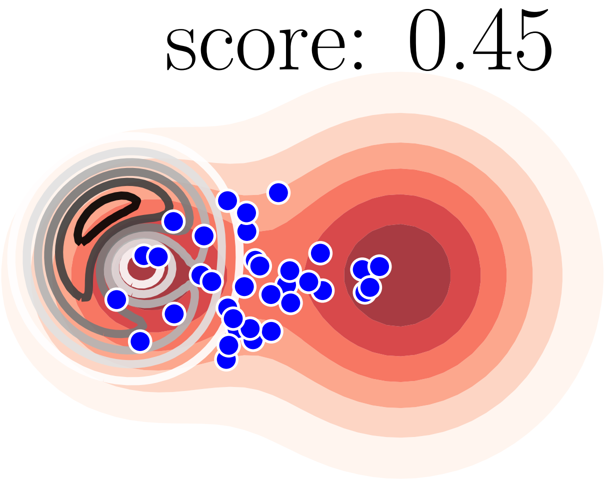

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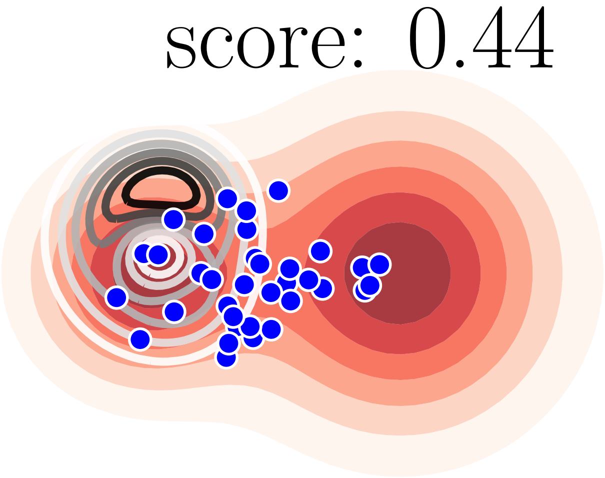

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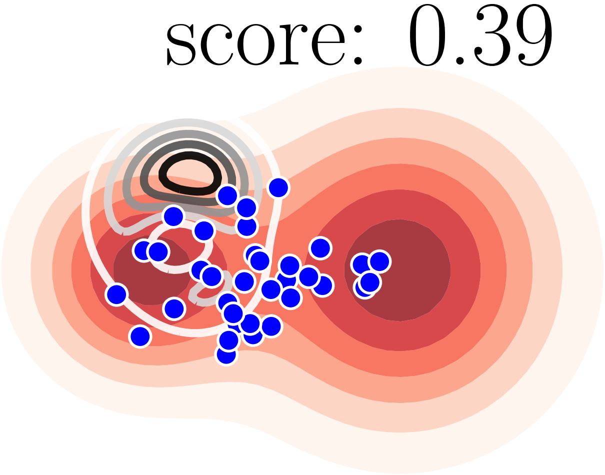

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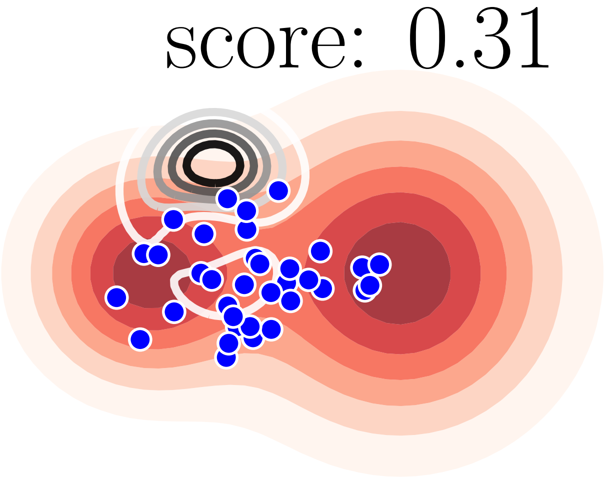

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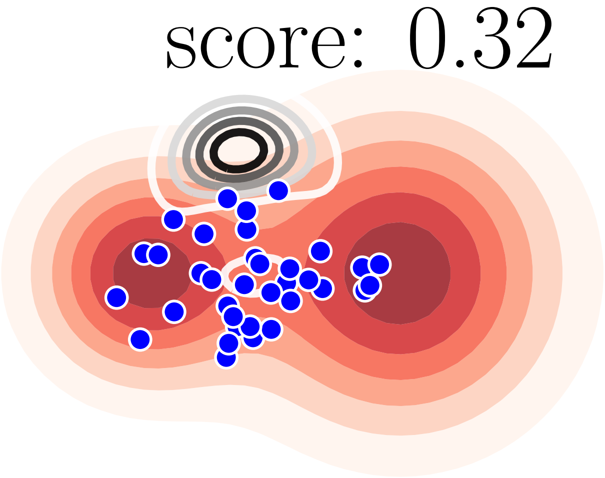

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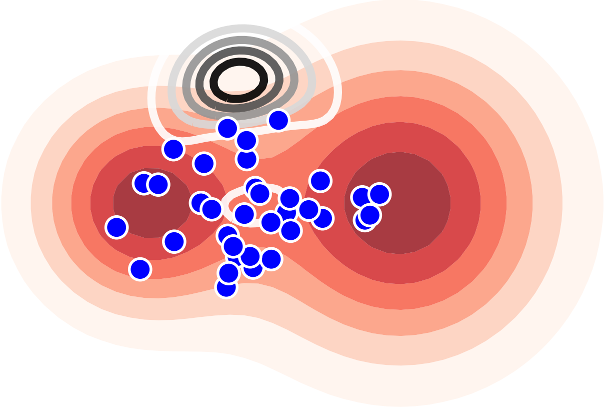

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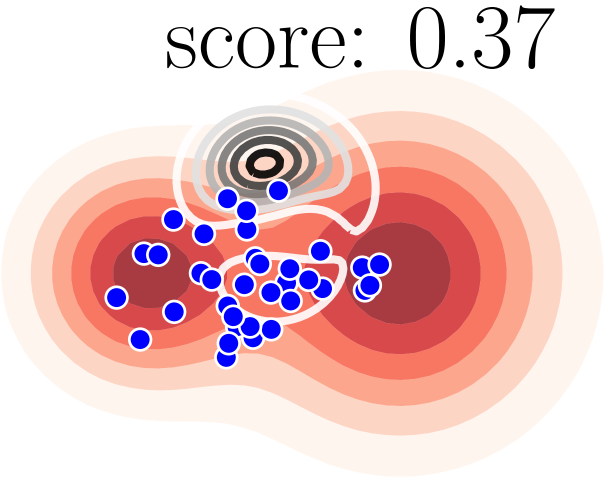

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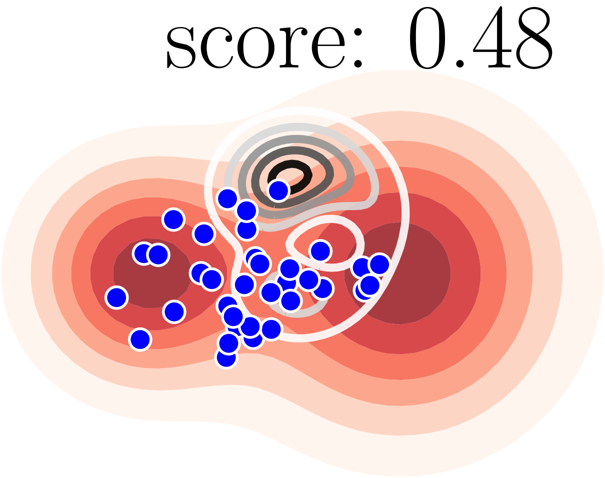

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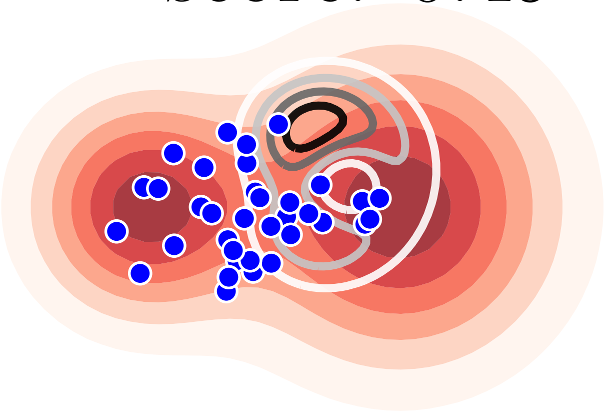

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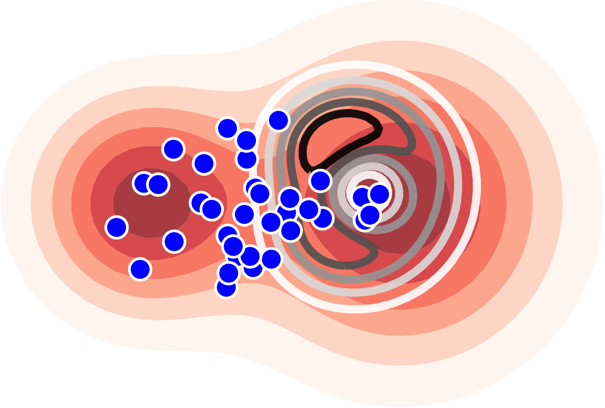
score: 0.47



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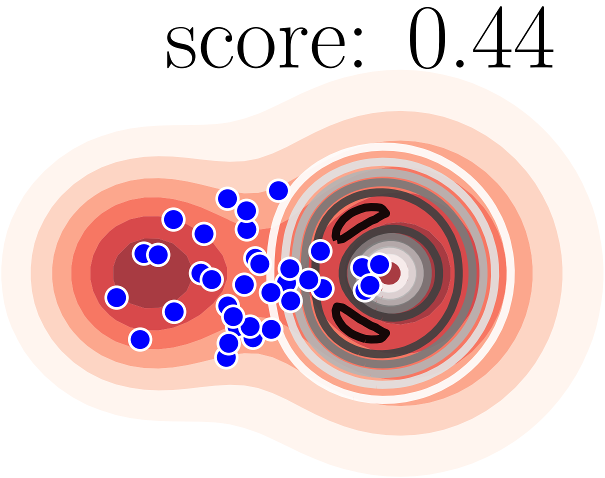

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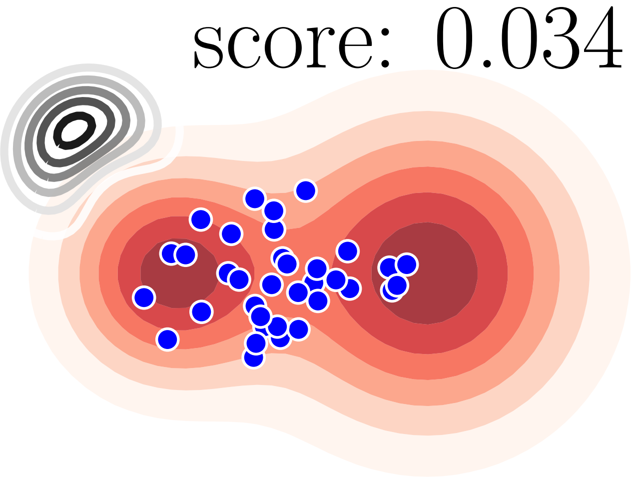

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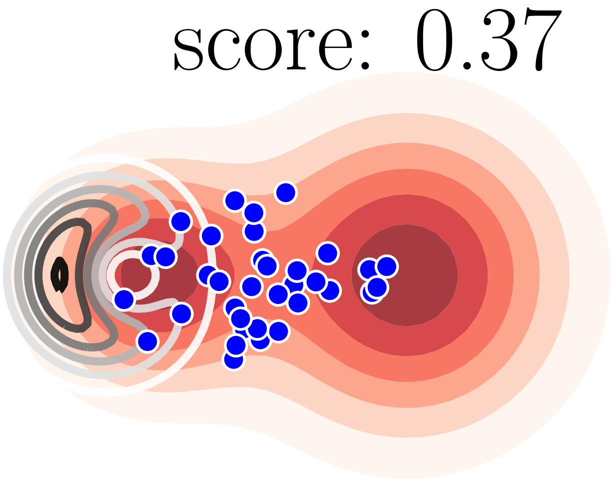

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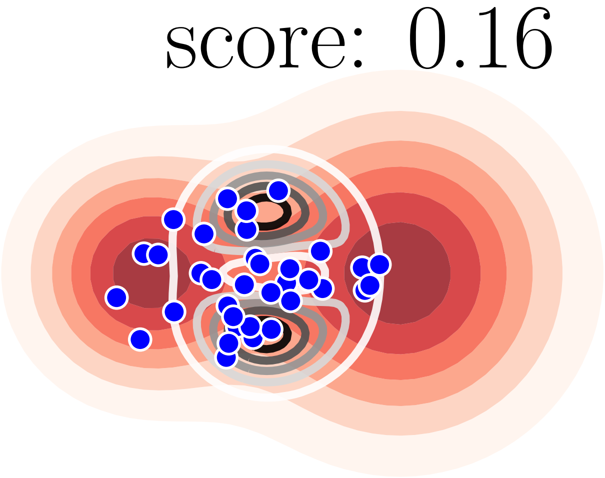

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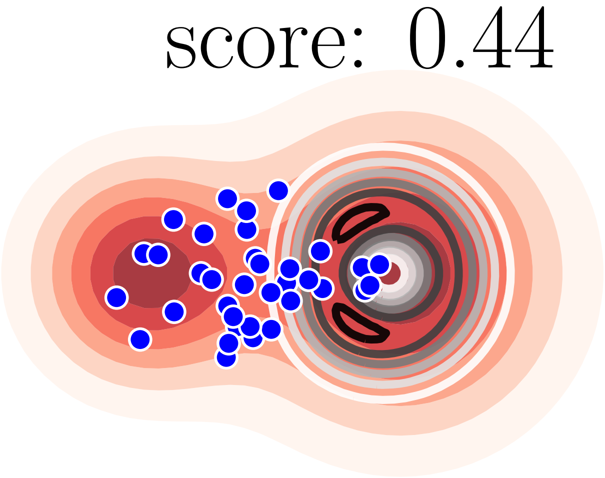

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Technical Details

Theorem: Maximizing

$$\mathrm{score}(\mathbf{v}) = \frac{|\mathrm{witness}(\mathbf{v})|}{\mathrm{uncertainty}(\mathbf{v})}$$

- increases true positive rate $= \mathbb{P}(\text{detect difference when } p \neq q)$,
- does not affect false positive rate.

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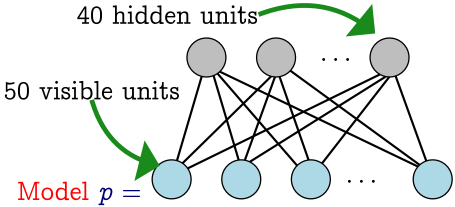
Experiment: Restricted Boltzmann Machine (RBM)

Model $p =$ 

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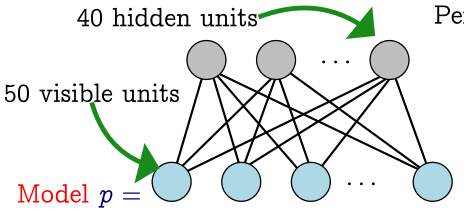

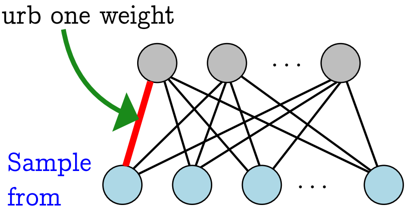

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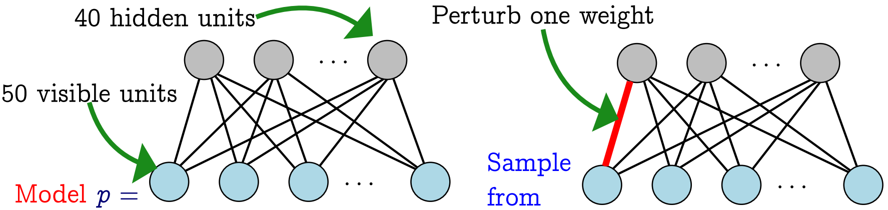

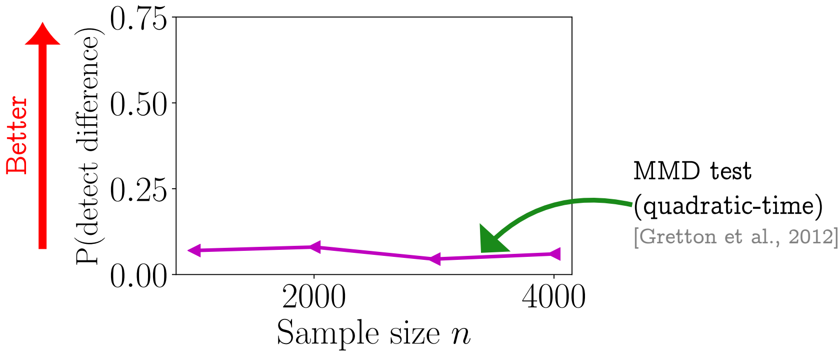

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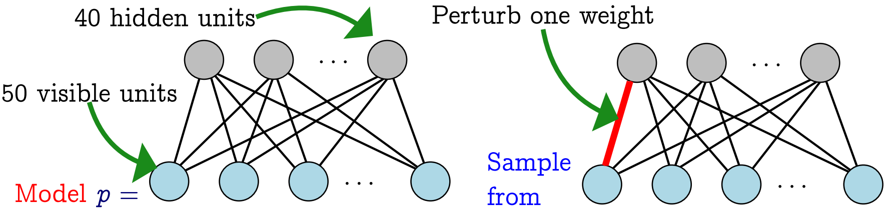
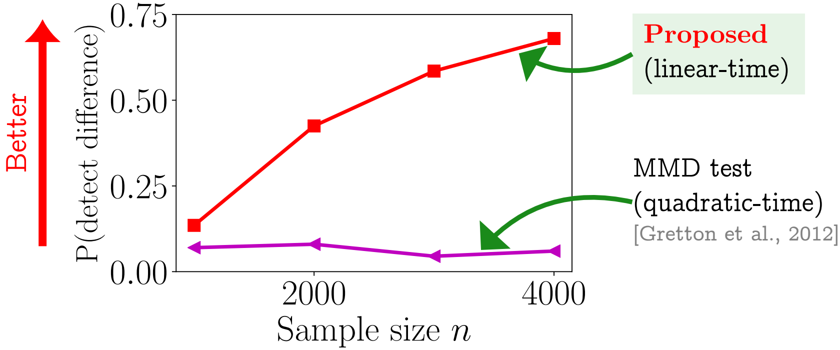
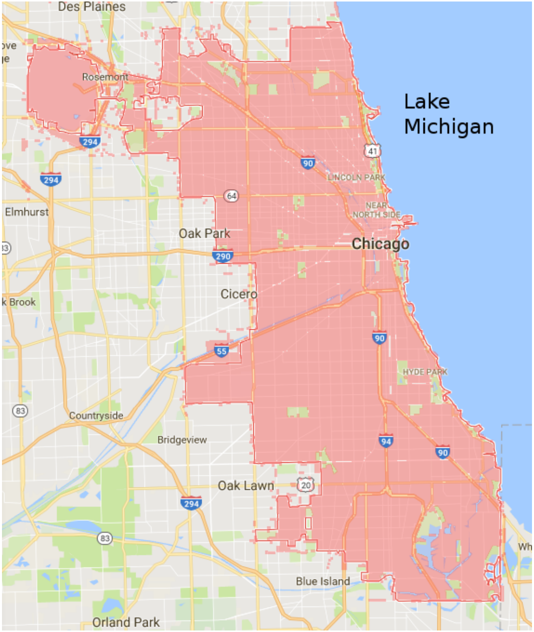




Interpretable Features: Chicago Crime



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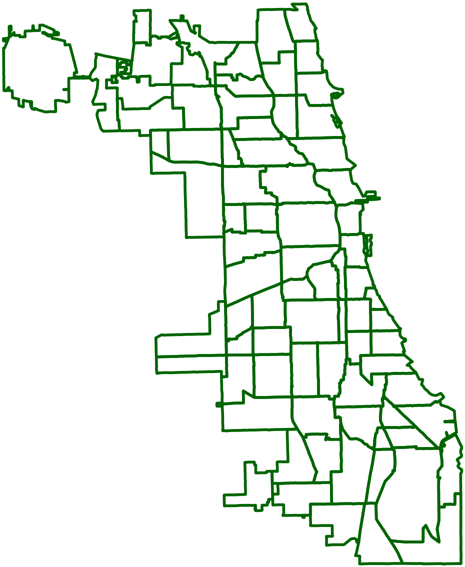

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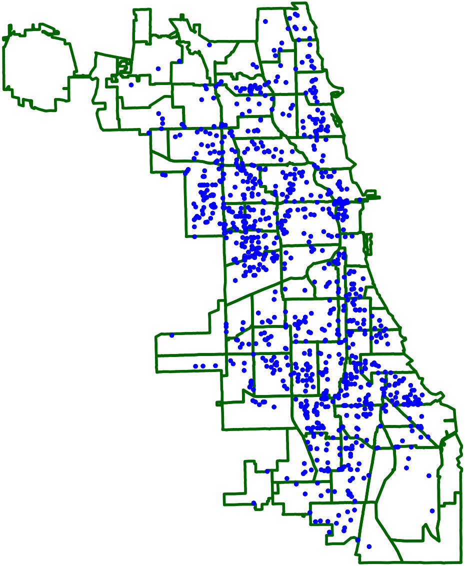
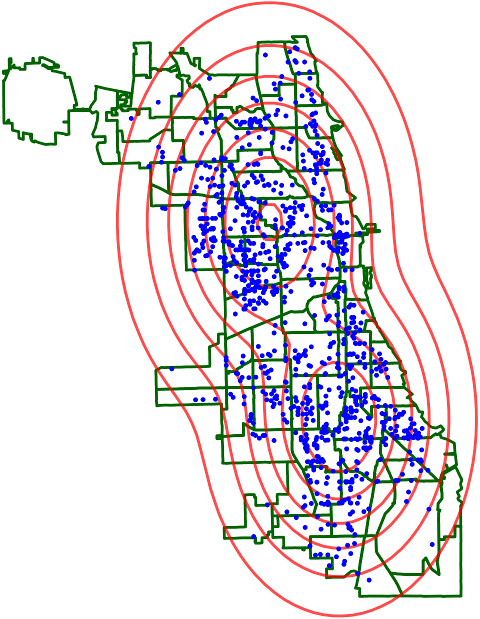


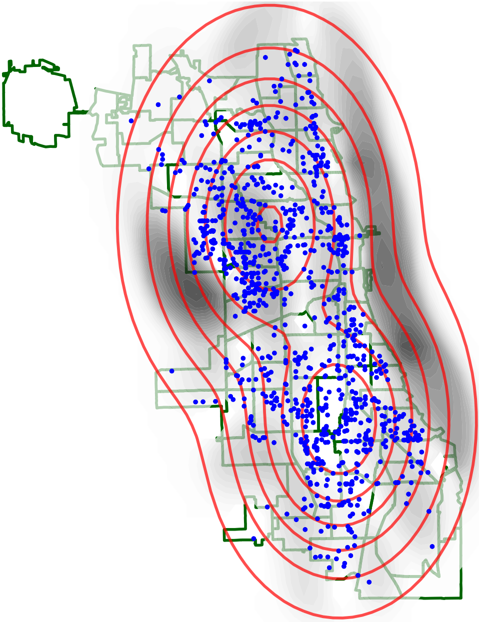
- $n = 11957$ robbery events in Chicago in 2016.
  - lat/long coordinates $=$ sample from q.
- Model spatial density with Gaussian mixtures.

Interpretable Features: Chicago Crime



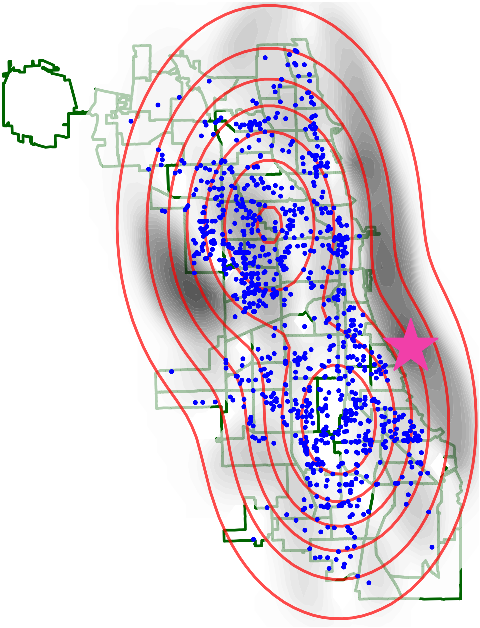
Model p = 2-component Gaussian mixture.

Interpretable Features: Chicago Crime



Score surface

Interpretable Features: Chicago Crime



★ = optimized $\mathbf{v}$.

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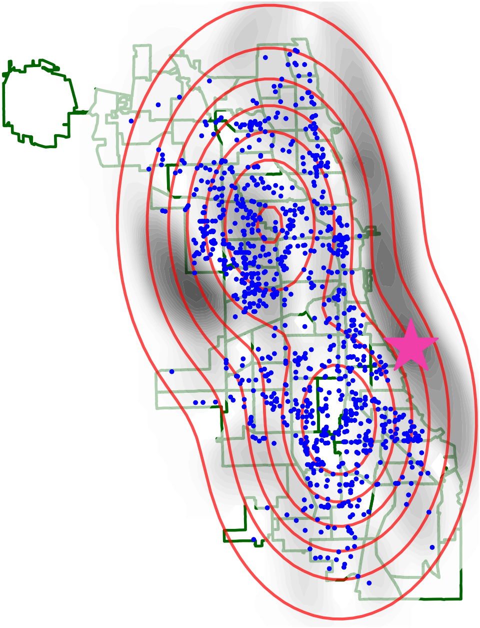

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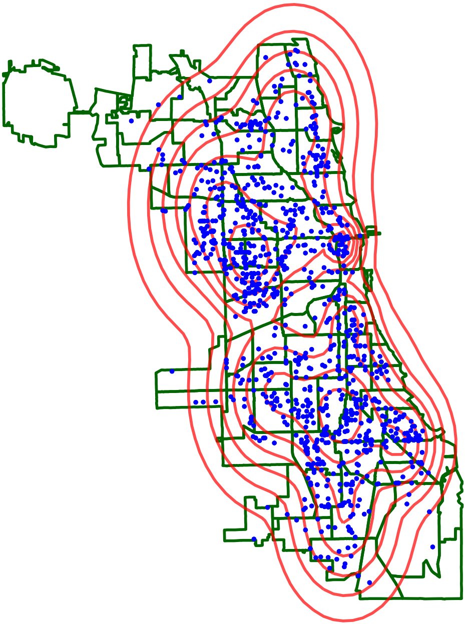
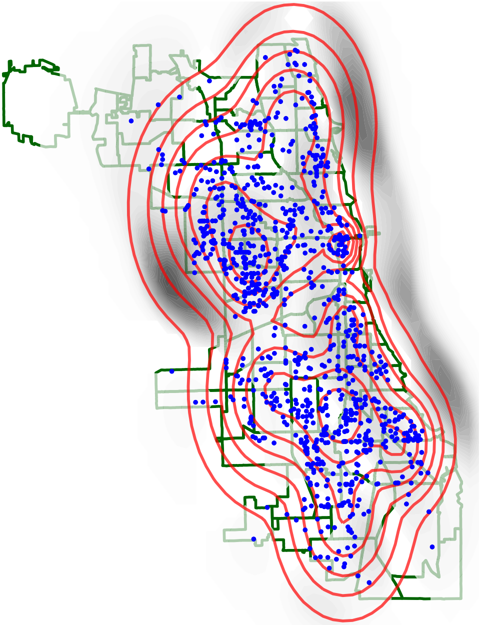
No robbery in Lake Michigan.

Interpretable Features: Chicago Crime



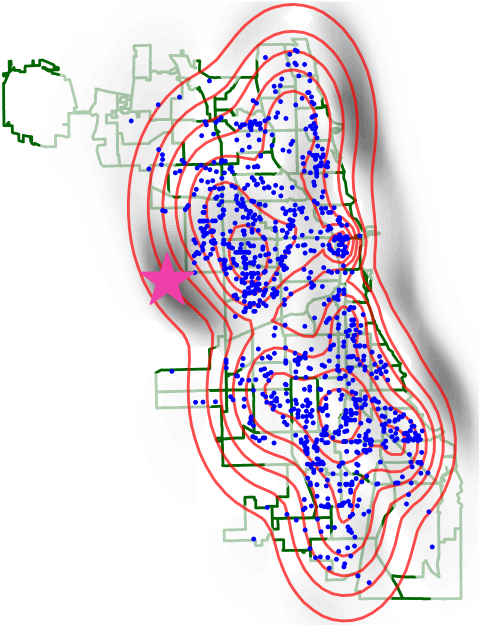
Model p = 10-component Gaussian mixture.

Interpretable Features: Chicago Crime



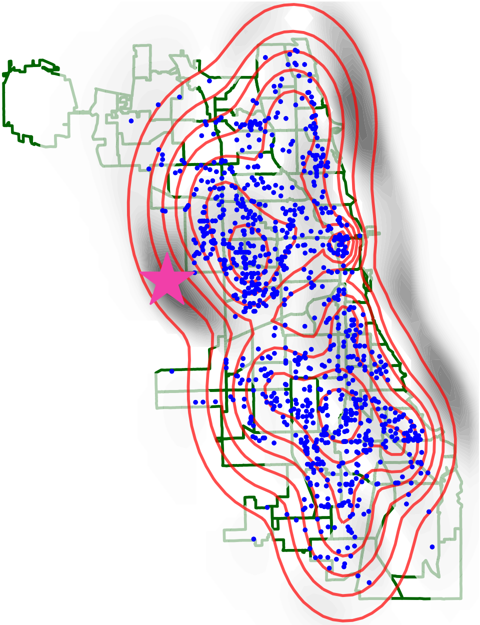
Capture the right tail better.

Interpretable Features: Chicago Crime



Still, does not capture the left tail.

Interpretable Features: Chicago Crime



Still, does not capture the left tail.

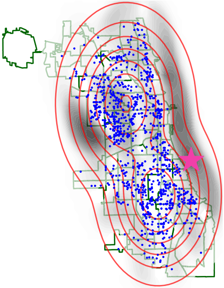
Learned test locations are interpretable.

Conclusions

Proposed a new goodness-of-fit test.

1. Nonparametric. Normalizer not needed.
2. Linear-time
3. Interpretable

Poster #57 at Pacific Ballroom tonight.
Python code: https://github.com/wittawatj/kernel-gof



Questions?

Thank you

FSSD and KSD in 1D Gaussian Case

Consider $p = \mathcal{N}(0,1)$ and $q = \mathcal{N}(\mu_q, \sigma_q^2)$.

- Assume $J = 1$ feature for $n\widehat{\mathrm{FSSD}^2}$. Gaussian kernel (bandwidth $= \sigma_k^2$).

$$\mathrm{FSSD}^2 = \frac{\sigma_k^2 e^{-\frac{(v-\mu_q)^2}{\sigma_k^2+\sigma_q^2}} \left(\left(\sigma_k^2+1\right)\mu_q + v\left(\sigma_q^2-1\right)\right)^2}{\left(\sigma_k^2+\sigma_q^2\right)^3}.$$

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  - This is why v should be drawn from a distribution with a density.
- For KSD, Gaussian kernel (bandwidth $= \kappa^2$).

$$S^2 = \frac{\mu_q^2\left(\kappa^2+2\sigma_q^2\right) + \left(\sigma_q^2-1\right)^2}{\left(\kappa^2+2\sigma_q^2\right)\sqrt{\frac{2\sigma_q^2}{\kappa^2}+1}}.$$

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$$\begin{aligned}\mathbb{E}_{\mathbf{y}\sim p}\left[(T_p k_{\mathbf{v}})(\mathbf{y})\right] &= \int_{-\infty}^{\infty}\left[\frac{1}{\cancel{p(\mathbf{y})}}\frac{d}{d\mathbf{y}}[k_{\mathbf{v}}(\mathbf{y})p(\mathbf{y})]\right]\cancel{p(\mathbf{y})}\,d\mathbf{y}\\ &= \int_{-\infty}^{\infty}\frac{d}{d\mathbf{y}}[k_{\mathbf{v}}(\mathbf{y})p(\mathbf{y})]\,d\mathbf{y}\end{aligned}$$

What is $T_p k_{\mathbf{v}}$?

Recall $\text{witness}(\mathbf{v}) = \mathbb{E}_{\mathbf{x}\sim q}(T_p k_{\mathbf{v}})(\mathbf{x}) - \cancel{\mathbb{E}_{\mathbf{y}\sim p}(T_p k_{\mathbf{v}})(\mathbf{y})}$

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Normalizer cancels

Then, $\mathbb{E}_{\mathbf{y}\sim p}(T_p k_{\mathbf{v}})(\mathbf{y}) = 0$.

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(assume $\lim_{|\mathbf{y}|\to\infty} k(\mathbf{y}, \mathbf{v}) p(\mathbf{y})$)

FSSD is a Discrepancy Measure

Theorem 1.

Let $V = \{\mathbf{v}_1, \ldots, \mathbf{v}_J\} \subset \mathbb{R}^d$ *be drawn i.i.d. from a distribution* η *which has a density. Let* $\mathcal{X}$ *be a connected open set in* $\mathbb{R}^d$*. Assume*

1. *(Nice RKHS) Kernel* $k \colon \mathcal{X} \times \mathcal{X} \to \mathbb{R}$ *is* C_0*-universal, and real analytic.*
2. *(Stein witness not too rough)* $\|g\|_k^2 < \infty$*.*
3. *(Finite Fisher divergence)* $\mathbb{E}_{\mathbf{x}\sim q} \|\nabla_{\mathbf{x}} \log \frac{p(\mathbf{x})}{q(\mathbf{x})}\|^2 < \infty$ *.*
4. *(Vanishing boundary)* $\lim_{\|\mathbf{x}\| \to \infty} p(\mathbf{x})\mathbf{g}(\mathbf{x}) = \mathbf{0}$*.*

Then, for any $J \geq 1$*,* η*-almost surely*

$$\mathrm{FSSD}^2 = 0 \textit{ if and only if } p = q.$$

- Gaussian kernel $k(\mathbf{x}, \mathbf{v}) = \exp\left(-\frac{\|\mathbf{x}-\mathbf{v}\|_2^2}{2\sigma_k^2}\right)$ works.
- In practice, $J = 1$ or $J = 5$.

What Are "Blind Spots"?

$$\mathbf{g}(\mathbf{v}) := \mathbb{E}_{\mathbf{x}\sim q}\left[\frac{1}{p(\mathbf{x})}\frac{d}{d\mathbf{x}}[k_{\mathbf{v}}(\mathbf{x})p(\mathbf{x})]\right]$$
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Consider $p = \mathcal{N}(0,1)$ and $q = \mathcal{N}(0,\sigma_q^2)$. Use unit-width Gaussian kernel.

$$g(v) = \frac{v\exp\left(-\frac{v^2}{2+2\sigma_q^2}\right)\left(\sigma_q^2 - 1\right)}{\left(1+\sigma_q^2\right)^{3/2}}$$

- If $v = 0$, then $\mathrm{FSSD}^2 = g^2(v) = 0$ regardless of σ_q^2.
- If $g \neq 0$, and k is real analytic, $R = \{v \mid g(v) = 0\}$ (blind spots) has 0 Lebesgue measure.
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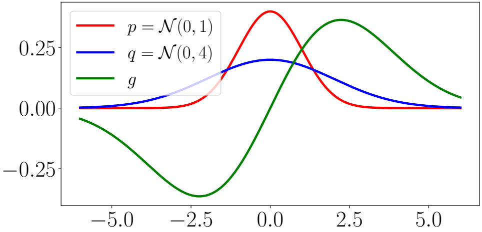

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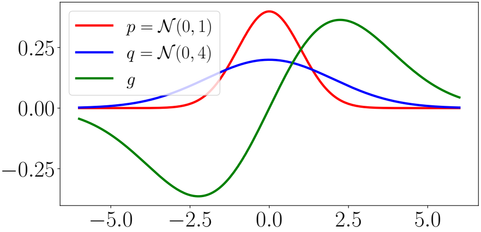

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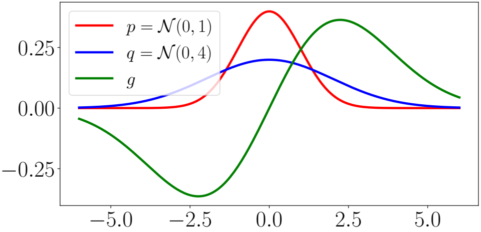

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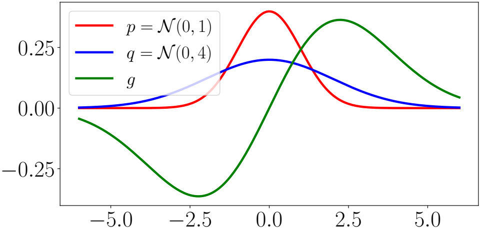

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Asymptotic Distributions of $\widehat{\mathrm{FSSD}^2}$

- Recall $\xi(\mathbf{x}, \mathbf{v}) := \frac{1}{p(\mathbf{x})} \frac{d}{d\mathbf{x}}[k(\mathbf{x}, \mathbf{v})p(\mathbf{x})] \in \mathbb{R}^d$.
- $\tau(\mathbf{x}) :=$ vertically stack $\xi(\mathbf{x}, \mathbf{v}_1), \ldots \xi(\mathbf{x}, \mathbf{v}_J) \in \mathbb{R}^{dJ}$. Features of $\mathbf{x}$.
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Proposition 1 (Asymptotic distributions).

Let $Z_1, \ldots, Z_{dJ} \overset{i.i.d.}{\sim} \mathcal{N}(0, 1)$, and $\{\omega_i\}_{i=1}^{dJ}$ be the eigenvalues of Σ_p.

1. *Under $H_0: p = q$, asymptotically $n\widehat{\mathrm{FSSD}^2} \xrightarrow{d} \sum_{i=1}^{dJ}(Z_i^2 - 1)\omega_i$.*
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- **Theorem**: Using $\hat{\Sigma}_q$ (computed with $\{\mathbf{x}_i\}_{i=1}^n \sim q$) still leads to a consistent test.

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Bahadur Slope and Bahadur Efficiency

- Bahadur slope $\approxeq$ rate of p-value $\to 0$ under H_1 as $n \to \infty$.
- Measure a test's sensitivity to the departure from H_0.

$$H_0 \colon \theta = \mathbf{0},$$
$$H_1 \colon \theta \neq \mathbf{0}.$$

- Typically $\text{pval}_n \approx \exp\left(-\frac{1}{2}c(\theta)n\right)$ where $c(\theta) > 0$ under H_1, and $c(\mathbf{0}) = 0$ [Bahadur, 1960].
- $c(\theta)$ higher $\implies$ more sensitive. Good.

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$$c(\theta) := -2 \operatorname*{plim}_{n\to\infty} \frac{\log\left(1 - F(T_n)\right)}{n},$$

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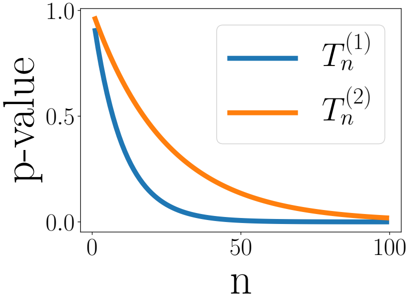

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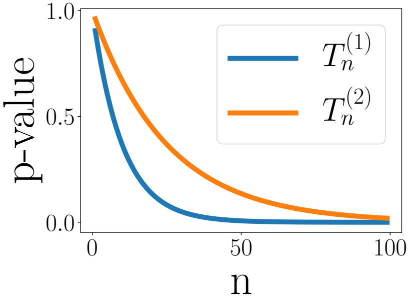

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Gaussian Mean Shift Problem

Consider $p = \mathcal{N}(0,1)$ and $q = \mathcal{N}(\mu_q, 1)$.

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- For LKS, Gaussian kernel (bandwidth $= \kappa^2$).

$$c^{(\mathrm{LKS})}(\mu_q, \kappa^2) = \frac{\left(\kappa^2\right)^{5/2} \left(\kappa^2 + 4\right)^{5/2} \mu_q^4}{2\left(\kappa^2 + 2\right)\left(\kappa^8 + 8\kappa^6 + 21\kappa^4 + 20\kappa^2 + 12\right)}.$$

Theorem 2 (FSSD is at least two times more efficient).

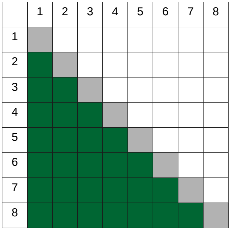
Fix $\sigma_k^2 = 1$ for $n\widehat{\mathrm{FSSD}^2}$. Then, $\forall \mu_q \neq 0$, $\exists v \in \mathbb{R}$, $\forall \kappa^2 > 0$, we have Bahadur efficiency

$$\frac{c^{(\mathrm{FSSD})}(\mu_q, v, \sigma_k^2)}{c^{(\mathrm{LKS})}(\mu_q, \kappa^2)} > 2.$$

Linear-Time Kernel Stein Discrepancy (LKS)

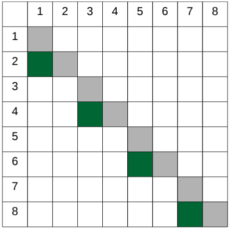
- [Liu et al., 2016] also proposed a linear version of KSD.
- For $\{\mathbf{x}_i\}_{i=1}^n \sim q$, KSD test statistic is

$$\frac{2}{n(n-1)} \sum_{i<j} h_p(\mathbf{x}_i, \mathbf{x}_j).$$



- LKS test statistic is a "running average"

$$\frac{2}{n} \sum_{i=1}^{n/2} h_p(\mathbf{x}_{2i-1}, \mathbf{x}_{2i}).$$



- Both unbiased. LKS has $\mathcal{O}(d^2 n)$ runtime.
- ✗ LKS has high variance. Poor test power.

Bahadur Slopes of FSSD and LKS

Theorem 3.

The Bahadur slope of $n\widehat{\mathrm{FSSD}^2}$ *is*

$$c^{(\mathrm{FSSD})} := \mathrm{FSSD}^2/\omega_1,$$

where ω_1 *is the maximum eigenvalue of* $\Sigma_p := \mathrm{cov}_{\mathbf{x}\sim p}[\tau(\mathbf{x})]$.
The Bahadur slope of the linear-time kernel Stein (LKS) statistic $\sqrt{n}\widehat{S_l^2}$ *is*

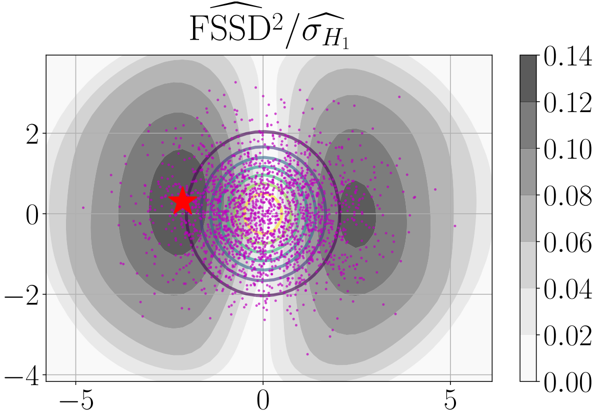
$$c^{(\mathrm{LKS})} = \frac{1}{2}\frac{\left[\mathbb{E}_q h_p(\mathbf{x},\mathbf{x}')\right]^2}{\mathbb{E}_p\left[h_p^2(\mathbf{x},\mathbf{x}')\right]},$$

where h_p *is the U-statistic kernel of the KSD statistic.*

Illustration: Optimization Objective

- Consider $J = 1$ location.
- Training objective $\frac{\widehat{\mathrm{FSSD}^2}(\mathbf{v})}{\widehat{\sigma_{H_1}}(\mathbf{v})}$ (gray), p in wireframe, $\{\mathbf{x}_i\}_{i=1}^n \sim q$ in purple, ★ = best $\mathbf{v}$.

$$p = \mathcal{N}\left(\mathbf{0}, \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}\right) \text{ vs. } q = \mathcal{N}\left(\mathbf{0}, \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix}\right).$$



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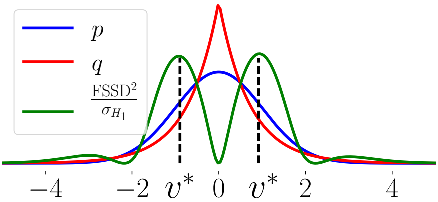
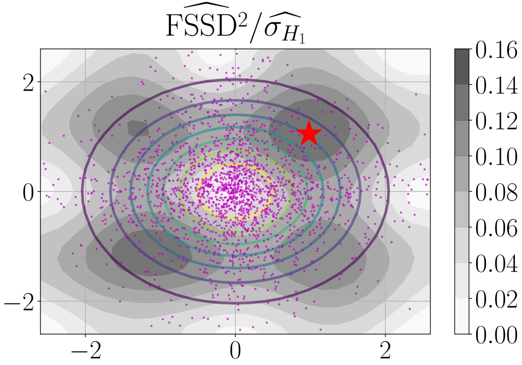
$p = \mathcal{N}(\mathbf{0}, \mathbf{I})$ vs. q = Laplace with same mean & variance.





Simulation Settings

- Gaussian kernel $k(\mathbf{x}, \mathbf{v}) = \exp\left(-\frac{\|\mathbf{x}-\mathbf{v}\|_2^2}{2\sigma_k^2}\right)$

	Method	Description
1	**FSSD-opt**	Proposed. With optimization. $J = 5$.
2	FSSD-rand	Proposed. Random test locations.
3	**KSD**	Quadratic-time kernel Stein discrepancy [Liu et al., 2016, Chwialkowski et al., 2016]
4	LKS	Linear-time running average version of KSD.
5	MMD-opt	MMD two-sample test [Gretton et al., 2012]. With optimization.
6	ME-test	Mean Embeddings two-sample test [Jitkrittum et al., 2016]. With optimization.

- Two-sample tests need to draw sample from p.
- Tests with optimization use 20% of the data.
- $\alpha = 0.05$. 200 trials.

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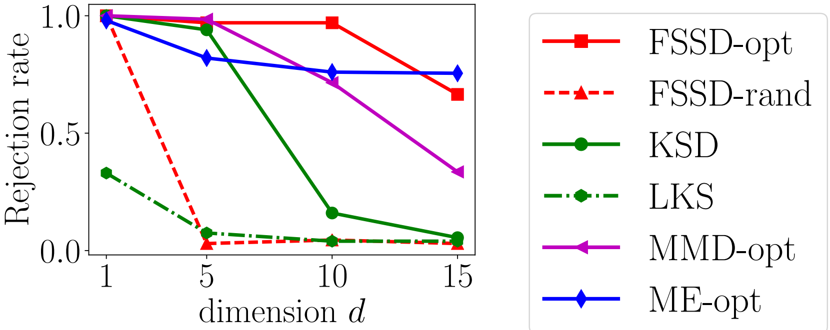
Gaussian Vs. Laplace

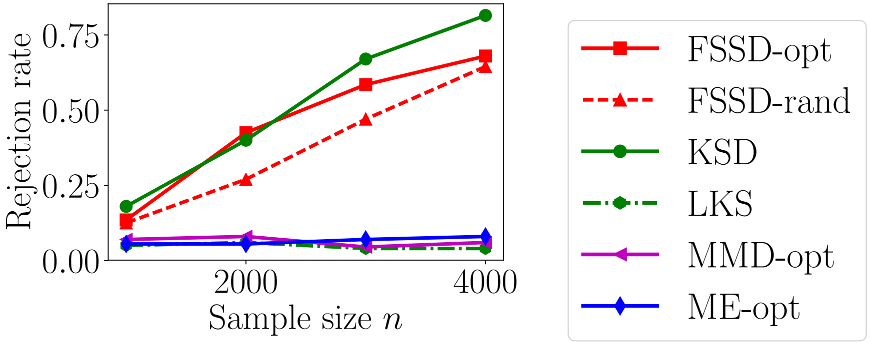
- p = Gaussian. q = Laplace. Same mean and variance. High-order moments differ.
- Sample size $n = 1000$.



- Optimization increases the power.
- Two-sample tests can perform well in this case (p, q clearly differ).

Harder RBM Problem

- Perturb only one entry of $\mathbf{B} \in \mathbb{R}^{50\times 40}$ (in the RBM).
- $B_{1,1} \leftarrow B_{1,1} + \mathcal{N}(0, \sigma_{per}^2 = 0.1^2)$.



- Two-sample tests fail. Samples from p, q look roughly the same.
- FSSD-opt is comparable to KSD at low n. One order of magnitude faster.

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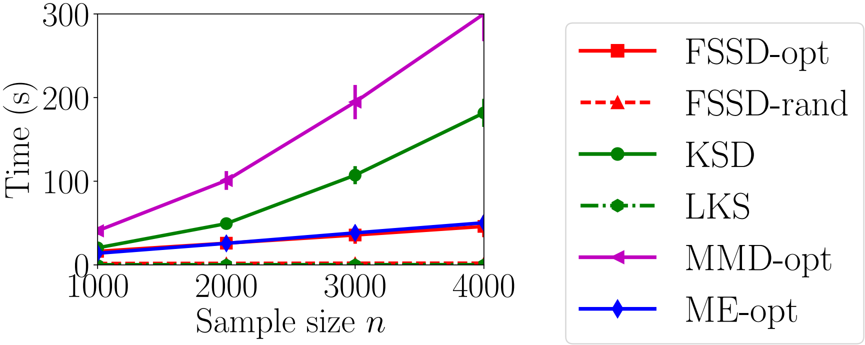

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