Support Vector Machines with Hard Shape Constraints

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CGO Seminar, LSE
Sept. 29, 2022

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4. n-monotonicity: $0 \le f^{(n)}(x)$,
5. $(n-1)$-alternating monotonicity: for $n \ge 2$

$$(-1)^j f^{(j)} : \ \ge 0, \ \nearrow \text{ and convex } \forall j \in [\![0, n-2]\!].$$

Example: generator of a d-variate Archimedean copula is $(d-2)$-alternating monotone.

Examples continued

6. Monotonicity w.r.t. partial ordering ($\mathbf{u} \preccurlyeq \mathbf{v} \Rightarrow f(\mathbf{u}) \leq f(\mathbf{v})$):

$\mathbf{u} \preccurlyeq \mathbf{v}$ iff

- $u_i \leq v_i$ ($\forall i$; product ordering),
- $\sum_{j \in [i]} u_j \leq \sum_{j \in [i]} v_j$ ($\forall i$; unordered weak majorization).

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$$0 \leq \partial^{\mathbf{e}_j} f(\mathbf{x}), \quad (\forall j \in [d], \forall \mathbf{x}),$$

$$0 \leq \partial^{\mathbf{e}_d} f(\mathbf{x}) \leq \ldots \leq \partial^{\mathbf{e}_1} f(\mathbf{x}) \quad (\forall \mathbf{x}).$$

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7. Supermodularity:

$$0 \leq \frac{\partial^2 f(\mathbf{x})}{\partial x_i \partial x_j} \quad (\forall i \neq j \in [d], \forall \mathbf{x}),$$

i.e. $f(\mathbf{u} \vee \mathbf{v}) + f(\mathbf{u} \wedge \mathbf{v}) \geq f(\mathbf{u}) + f(\mathbf{v})$ for all $\mathbf{u}, \mathbf{v} \in \mathbb{R}^d$.

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  - European and American call option prices: convex & monotone in the underlying stock price and $\nearrow$ in volatility [Aït-Sahalia and Duarte, 2003].

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- Supply chain models, game theory: supermodularity [Topkis, 1998, Simchi-Levi et al., 2014].

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- Find $f \in \mathcal{H}$ such that $f(\mathbf{x}_n) \approx y_n$, $0 \leq Df(\mathbf{x})$ $\forall \mathbf{x} \in K$.

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Towards flexible $\mathcal{H}$-s ...

Kernel

- Def-1 (feature space): $k : \mathcal{X} \times \mathcal{X} \to \mathbb{R}$ kernel if

$$k(x, y) = \langle \varphi(x), \varphi(y) \rangle_{\mathcal{H}} \, .$$

- Examples ($\gamma > 0$, $c \geq 0$, $p \in \mathbb{Z}^+$):

$$k_p(\mathbf{x}, \mathbf{y}) = (\langle \mathbf{x}, \mathbf{y} \rangle + c)^p, \qquad k_G(\mathbf{x}, \mathbf{y}) = e^{-\gamma \|\mathbf{x}-\mathbf{y}\|_2^2},$$
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- Def-2 (reproducing kernel):

$$k(\cdot, x) := [x' \mapsto k(x', x)] \in \mathcal{H}, \qquad f(x) = \langle f, k(\cdot, x) \rangle_{\mathcal{H}}.$$

Constructively, $\mathcal{H}_k = \overline{\{\sum_{i=1}^{n} \alpha_i k(\cdot, x_i) \, : \, \alpha_i \in \mathbb{R}, x_i \in \mathcal{X}, n \in \mathbb{N}^*\}}$.

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- Equivalent definitions, $k \overset{1:1}{\leftrightarrow} \mathcal{H}_k$.
- Included: Fourier analysis, polynomials, splines, ...
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Task-1: joint quantile regression (JQR)

- Given: $(\tau_q)_{q\in[Q]} \subset (0,1)$ levels $\nearrow$, $\{(\mathbf{x}_n, y_n)\}_{n\in[N]}$ samples.
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- Objective:

$$\mathcal{L}(\mathbf{f},\mathbf{b}) = \underbrace{\frac{1}{N}\sum_{q\in[Q]}\sum_{n\in[N]} l_{\tau_q}\left(y_n - [f_q(\mathbf{x}_n) + b_q]\right)}_{\text{quantile property}} + \underbrace{\lambda_{\mathbf{b}}\|\mathbf{b}\|_2^2 + \lambda_{\mathbf{f}}\sum_{q\in[Q]}\|f_q\|_k^2}_{\text{regularization}},$$

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- Constraint (non-crossing): $K :=$ smallest rectangle containing $\{\mathbf{x}_n\}_{n\in[N]}$,

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Constraints

function values (f_q) with interaction ($f_{q+1}-f_q$), bias terms (b_q) with interaction ($b_q - b_{q+1}$).

Task-2: convoy localization, one vehicle ($Q = 1$)

- Given: noisy time-location samples $\{(t_n, x_n)\}_{n\in[N]} \subset \underbrace{[0, T]}_{=:\mathcal{T}} \times \mathbb{R}$.
- Goal: learn the (t, x) relation.
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- Objective:

$$\min_{b \in \mathbb{R}, f \in \mathcal{H}_k} \left[\frac{1}{N} \sum_{n\in[N]} |x_n - [b + f(t_n)]|^2 + \lambda \|f\|^2_{\mathcal{H}_k} \right]$$

$$\text{s.t.}$$

$$v_{\min} \leq f'(t), \quad \forall t \in \mathcal{T}.$$

Task-2b: convoy localization, multiple vehicles ($Q \geq 1$)

- Data: $\left\{(t_{q,n}, x_{q,n})_{n\in[N_q]}\right\}_{q\in[Q]} \subseteq \mathcal{T} \times \mathbb{R}$.
- Constraints: speed (v_{min}), inter-vehicular distance (d_{min}).
- Objective:

$$\min_{\substack{f_1,\ldots,f_Q \in \mathcal{H}_k,\\ b_1,\ldots,b_Q \in \mathbb{R}}} \frac{1}{Q}\sum_{q=1}^{Q}\left[\left(\frac{1}{N_q}\sum_{n=1}^{N_q}|x_{q,n} - (b_q + f_q(t_{q,n}))|^2\right) + \lambda\|f_q\|_{\mathcal{H}_k}^2\right]$$

s.t.

$$d_{\text{min}} + b_{q+1} + f_{q+1}(t) \leq b_q + f_q(t), \forall q \in [Q-1],\ t \in \mathcal{T},$$

$$v_{\text{min}} \leq f_q'(t), \qquad \forall q \in [Q],\ t \in \mathcal{T}.$$

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Constraints

function values (f_q) and derivatives (f_q') with interaction ($f_q - f_{q+1}$), bias terms (b_q) with interaction ($b_{q+1} - b_q$).

Task-3: safety-critical control

- Trajectory of an underwater vehicle:

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- Initial condition: $z(0) = 0$ and $\dot{z}(0) = 0$.
- Control task (LQ = linear dynamics & quadratic cost):

$$\begin{aligned}
&\min_{u \in L^2(\mathcal{T},\mathbb{R})} \quad \int_{\mathcal{T}} |u(t)|^2 \mathrm{d}t \\
&\text{s.t.} \\
&z(0) = 0, \quad \dot{z}(0) = 0, \\
&\ddot{z}(t) = -\dot{z}(t) + u(t), \ \forall t \in \mathcal{T}, \\
&z_{\text{low}}(t) \leq z(t) \leq z_{\text{up}}(t), \ \forall\, t \in \mathcal{T}.
\end{aligned}$$

Task-3: safety-critical control – continued

- With full state $\mathbf{f}(t) := [z(t); \dot{z}(t)] \in \mathbb{R}^2$

$$\dot{\mathbf{f}}(t) = \mathbf{A}\mathbf{f}(t) + \mathbf{B}u(t),\ \mathbf{f}(0) = \mathbf{0},\ \mathbf{A} = \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \in \mathbb{R}^{2\times 2},\ \mathbf{B} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \in \mathbb{R}^2$$

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- The controlled trajectories $\mathbf{f}$ belong to a $\mathbb{R}^2$-valued RKHS with kernel

$$k(s,t) := \int_0^{\min(s,t)} e^{(s-\tau)\mathbf{A}}\mathbf{B}\mathbf{B}^\top e^{(t-\tau)\mathbf{A}^\top} \mathrm{d}\tau, \quad s,t \in \mathcal{T},$$

and the task is

$$\begin{aligned} \min_{\mathbf{f}=[f_1;f_2]\in\mathcal{H}_k} \quad & \|\mathbf{f}\|_{\mathcal{H}_k}^2 \\ \text{s.t.} \quad & \\ z_{\text{low}}(t) \le f_1(t) \le z_{\text{up}}(t),\ \forall\, t \in \mathcal{T}. & \end{aligned}$$

Task-3: safety-critical control – finished

- Assume for simplicity: z_{low} and z_{up} are piece-wise constant.
- Task:

$$\min_{\mathbf{f}=[f_1;f_2]\in\mathcal{H}_k} \quad \|\mathbf{f}\|^2_{\mathcal{H}_k}$$
$$\text{s.t.}$$
$$z_{\text{low},m} \le f_1(t) \le z_{\text{up},m}, \ \forall\, t \in \mathcal{T}_m, \forall m \in [M].$$

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Constraints

linear transformation of functions (f_1), with matrix-valued kernel.

Our task

$$\left(\bar{\mathbf{f}}, \bar{\mathbf{b}}\right) = \mathop{\arg\min}_{\substack{\mathbf{f}=(f_q)_{q\in[Q]} \in (\mathcal{H}_k)^Q,\\ \mathbf{b}=(b_q)_{q\in[Q]} \in \mathcal{B},\\ (\mathbf{f},\mathbf{b}) \in C}} \mathcal{L}(\mathbf{f}, \mathbf{b}),$$

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$$\mathcal{L}(\mathbf{f}, \mathbf{b}) = L\left(\mathbf{b}, \left(\mathbf{x}_n, y_n, (f_q(\mathbf{x}_n))_{q\in[Q]}\right)_{n\in[N]}\right) + \Omega\left((\|f_q\|_{\mathcal{H}_k})_{q\in[Q]}\right),$$

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$$C = \left\{(\mathbf{f}, \mathbf{b}) \,|\, (\mathbf{b}_0 - \mathbf{U}\mathbf{b})_i \leq D_i(\mathbf{W}\mathbf{f} - \mathbf{f}_0)_i(\mathbf{x}), \quad \forall \mathbf{x} \in K_i, \forall i \in [I]\right\},$$

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Our task

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$$(\mathbf{W}\mathbf{f})_i = \sum_{q\in[Q]} W_{i,q} f_q,$$

$$D_i = \sum_{j\in[n_{i,j}]} \gamma_{i,j}\partial^{\mathbf{r}_{i,j}},\ |\mathbf{r}_{i,j}| \le s,\ \gamma_{i,j} \in \mathbb{R},\ \partial^{\mathbf{r}} f(\mathbf{x}) = \frac{\partial^{|\mathbf{r}|} f(\mathbf{x})}{\partial_{x_1}^{r_1} \cdots \partial_{x_d}^{r_d}}.$$

Blanket assumptions

1. Domain $\mathcal{X} \subseteq \mathbb{R}^d$: open. Kernel $k \in \mathcal{C}^s(\mathcal{X} \times \mathcal{X})$.
2. $K_i \subset \mathcal{X}$: compact, $\forall i$.
3. $\mathbf{f}_{0,i} \in \mathcal{H}_k$ for $\forall i$.
4. Bias domain $\mathcal{B} \subseteq \mathbb{R}^Q$: convex.
5. Loss L restricted to $\mathcal{B}$: strictly convex in $\mathbf{b}$.
6. Regularizer Ω: strictly increasing in each of its argument.

Our strenghtened SOC-constrained formulation

$$(\mathbf{f}_{\boldsymbol{\eta}}, \mathbf{b}_{\boldsymbol{\eta}}) = \underset{\mathbf{f} \in (\mathcal{H}_k)^Q,\, \mathbf{b} \in \mathcal{B}}{\arg\min} \; \mathcal{L}(\mathbf{f}, \mathbf{b}) \tag{$\mathcal{P}_{\boldsymbol{\eta}}$}$$

$$\text{s.t.}$$

$$(\mathbf{b}_0 - \mathbf{U}\mathbf{b})_i + \eta_i \|(\mathbf{W}\mathbf{f} - \mathbf{f}_0)_i\|_{\mathcal{H}_k} \leq \min_{m \in [M_i]} D_i(\mathbf{W}\mathbf{f} - \mathbf{f}_0)_i \left(\tilde{\mathbf{x}}_{i,m}\right), \; \forall i \in [I], \tag{$\mathcal{C}_{\boldsymbol{\eta}}$}$$

where

- $\{\tilde{\mathbf{x}}_{i,m}\}_{m \in [M_i]}$: a δ_i-net of K_i in $\|\cdot\|_{\mathcal{X}}$,
- $\eta_i = \sup_{m \in [M_i], \mathbf{u} \in \mathbb{B}_{\|\cdot\|_{\mathcal{X}}}(\mathbf{0},1)} \|D_{i,\mathbf{x}} k(\tilde{\mathbf{x}}_{i,m}, \cdot) - D_{i,\mathbf{x}} k(\tilde{\mathbf{x}}_{i,m} + \delta_i \mathbf{u}, \cdot)\|_{\mathcal{H}_k}$,
- $D_{i,\mathbf{x}} k(\mathbf{x}_0, \cdot) := \mathbf{y} \mapsto D_i(\mathbf{x} \mapsto k(\mathbf{x}, \mathbf{y}))(\mathbf{x}_0)$.

Tightening idea

Let $s = 0$, $l = 1$. Recall constraint $(\mathcal{C})$:

$$\left\{(\mathbf{f}, \mathbf{b}) \mid \underbrace{(b_0 - \mathbf{U}\mathbf{b})}_{\beta} \leq \underbrace{\underbrace{(\mathbf{W}\mathbf{f} - f_0)}_{\phi}(\mathbf{x})}_{\langle \phi, k(\mathbf{x},\cdot)\rangle_{\mathcal{H}_k}}, \quad \forall \mathbf{x} \in K\right\}$$

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$$\Phi(K) := \{k(\mathbf{x},\cdot) : \mathbf{x} \in K\} \subseteq H^{+}_{\phi,\beta} := \left\{g \in \mathcal{H}_k \,|\, \beta \leq \langle \phi, g\rangle_{\mathcal{H}_k}\right\}$$

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- $(\mathcal{C}_{\boldsymbol{\eta}})$ means: covering of $\Phi(K)$ by balls with η-radius centered at the $k(\tilde{\mathbf{x}}_m, \cdot)$ is in the halfspace $H^+_{\phi,\beta}$; hence it is tightening.
- η is obtained as the minimal radius.

Theorem

- Minimal values: v_{disc} = value of $(\mathcal{P}_{\boldsymbol{\eta}})$ with '$\boldsymbol{\eta} = \mathbf{0}$', $\bar{v} = \mathcal{L}\left(\bar{\mathbf{f}}, \bar{\mathbf{b}}\right)$, $v_{\boldsymbol{\eta}} = \mathcal{L}\left(\mathbf{f}_{\boldsymbol{\eta}}, \mathbf{b}_{\boldsymbol{\eta}}\right)$.
- Let $\mathbf{f}_{\boldsymbol{\eta}} = \left(f_{\boldsymbol{\eta},q}\right)_{q\in[Q]}$.

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Then,

- (i) Tightening: any $(\mathbf{f}, \mathbf{b})$ satisfying $(\mathcal{C}_{\boldsymbol{\eta}})$ also satisfies $(\mathcal{C})$, hence

$$v_{\text{disc}} \leq \bar{v} \leq v_{\boldsymbol{\eta}}.$$

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- (ii) Representer theorem: For $\forall q \in [Q]$, $\exists \tilde{a}_{i,0,q}, \tilde{a}_{i,m,q}, a_{n,q} \in \mathbb{R}$ s.t.

$$f_{\boldsymbol{\eta},q} = \sum_{i \in [I]} \left[\tilde{a}_{i,0,q} f_{0,i} + \sum_{m \in [M_i]} \tilde{a}_{i,m,q} D_{i,\mathbf{x}} k\left(\tilde{\mathbf{x}}_{i,m}, \cdot\right) \right] + \sum_{n \in [N]} a_{n,q} k(\mathbf{x}_n, \cdot).$$

Theorem – continued

- (iii) Performance guarantee: if $\mathcal{L}$ is $(\mu_{f_q}, \mu_{\mathbf{b}})$-strongly convex w.r.t. $(f_q, \mathbf{b})$ for any $q \in [Q]$, then

$$\|f_{\boldsymbol{\eta},q} - \bar{f}_q\|_{\mathcal{H}_k} \leq \sqrt{\frac{2(v_{\eta} - v_{\text{disc}})}{\mu_{f_q}}}, \quad \|\mathbf{b}_{\boldsymbol{\eta}} - \bar{\mathbf{b}}\|_2 \leq \sqrt{\frac{2(v_{\eta} - v_{\text{disc}})}{\mu_{\mathbf{b}}}}.$$

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If in addition $\mathbf{U}$ is surjective, $\mathcal{B} = \mathbb{R}^Q$, and $\mathcal{L}(\bar{\mathbf{f}}, \cdot)$ is L_b−Lipschitz continuous on $\mathbb{B}_{\|\cdot\|_2}\left(\bar{\mathbf{b}}, c_f\|\boldsymbol{\eta}\|_\infty\right)$ where

$$c_f = \sqrt{d}\left\|\left(\mathbf{U}^T\mathbf{U}\right)^{-1}\mathbf{U}^T\right\| \max_{i\in[I]}\left\|(\mathbf{W}\bar{\mathbf{f}} - \mathbf{f}_0)_i\right\|_{\mathcal{H}_k}, \text{ then}$$

$$\|f_{\boldsymbol{\eta},q} - \bar{f}_q\|_{\mathcal{H}_k} \leq \sqrt{\frac{2L_b c_f\|\boldsymbol{\eta}\|_\infty}{\mu_{f_q}}}, \|\mathbf{b}_{\boldsymbol{\eta}} - \bar{\mathbf{b}}\|_2 \leq \sqrt{\frac{2L_b c_f\|\boldsymbol{\eta}\|_\infty}{\mu_{\mathbf{b}}}}.$$

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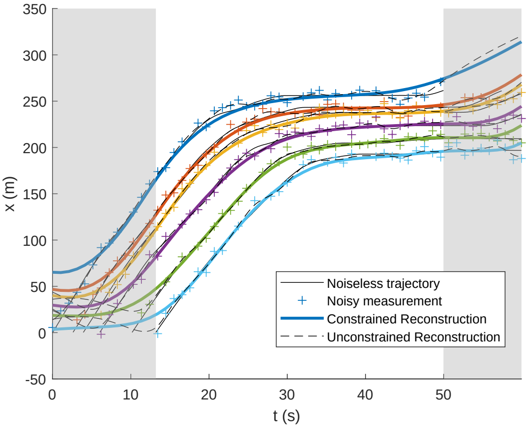
$$\|f_{\boldsymbol{\eta},q} - \bar{f}_q\|_{\mathcal{H}_k} \leq \sqrt{\frac{2L_b c_f\|\boldsymbol{\eta}\|_\infty}{\mu_{f_q}}}, \|\mathbf{b}_{\boldsymbol{\eta}} - \bar{\mathbf{b}}\|_2 \leq \sqrt{\frac{2L_b c_f\|\boldsymbol{\eta}\|_\infty}{\mu_{\mathbf{b}}}}.$$

1st bound: computable. 2nd: Larger $M_i \Rightarrow$ smaller $\delta_i \Rightarrow$ smaller η_i $\Rightarrow$ tighter bound.

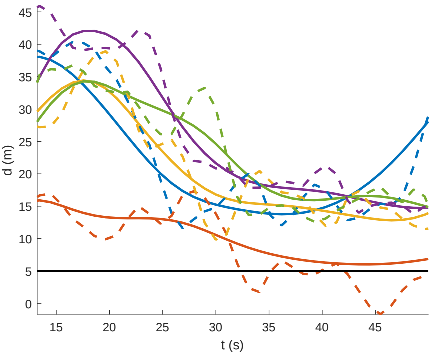
Demo (task-1): convoy localization with traffic jam

Setting: $Q = 6$, $d_{\min} = 5m$, $v_{\min} = 0$.



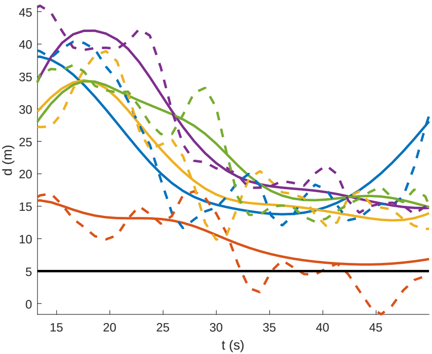
Demo (task-1): continued

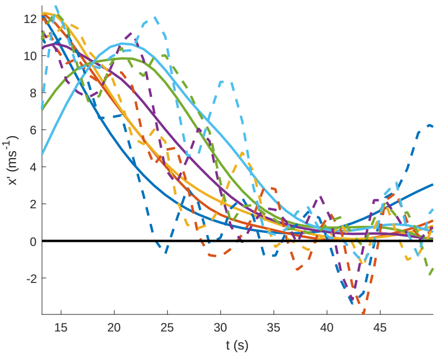
Pairwise distances: $t \mapsto f_q(t) - f_{q+1}(t)$



Demo (task-1): continued

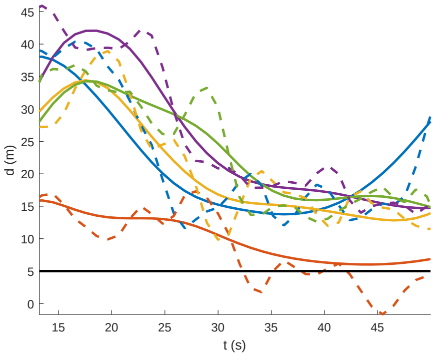
Pairwise distances: $t \mapsto f_q(t) - f_{q+1}(t)$ Speed: $t \mapsto f'_q(t)$

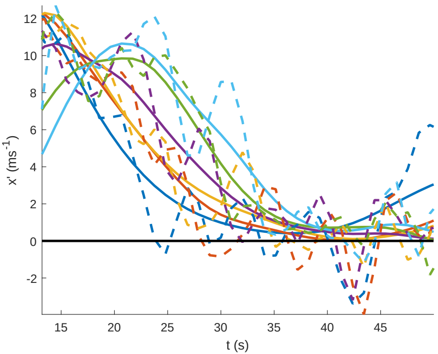




Demo (task-1): continued

Pairwise distances: $t \mapsto f_q(t) - f_{q+1}(t)$ Speed: $t \mapsto f'_q(t)$



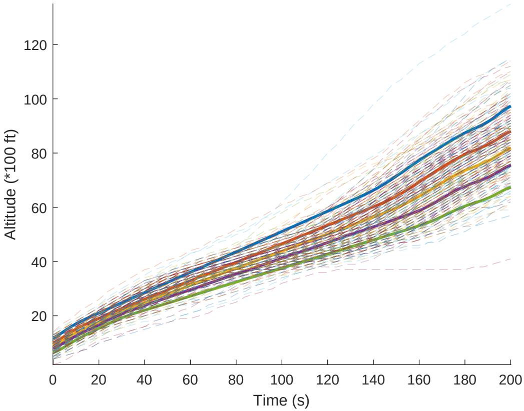


Shape constraints: especially relevant in noisy situations.

Demo (task-2): joint quantile regression

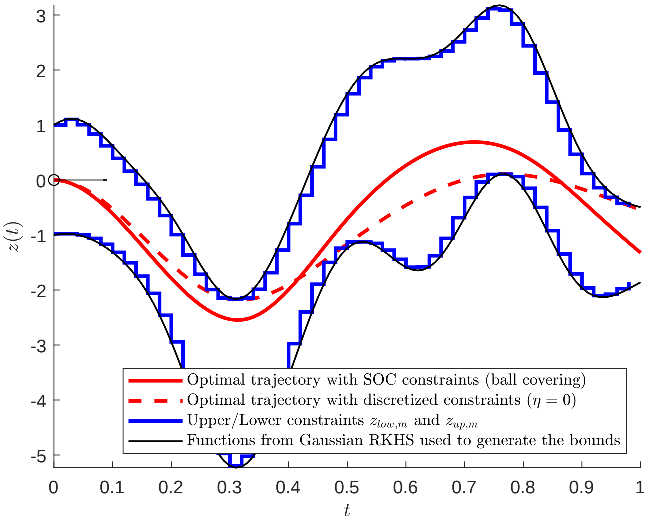
Analysis of aircraft trajectories, ENAC [Nicol, 2013]

- y: radar-measured altitude of aircrafts flying between two cities (Paris & Toulouse); x: time. $d = 1$, $N = 15657$.
- Demo: $\tau_q \in \{0.1, 0.3, 0.5, 0.7, 0.9\}$.
- Constraint: non-crossing, $\nearrow$ (takeoff).



Demo (task-3): control of underwater vehicle

Vs discretization-based approach (which might crash):



Summary

- Focus: hard affine shape constraints on derivatives & RKHS.
- Proposed framework: SOC-based tightening.
- Applications:
  - convoy localization,
  - joint quantile regression: aircraft trajectories,
  - safety-critical control.

References & acknowledgements

- Transportation systems [Aubin-Frankowski et al., 2020].
- Control aspect [Aubin-Frankowski, 2020].
- Method:
  - $dim(y) = 1$: [Aubin-Frankowski and Szabó, 2020]. Code @ GitHub.
  - $dim(y) \geq 1$ (ex: safety-critical control) and SDP constraints (ex: production functions $\rightarrow$ joint convexity): [Aubin-Frankowski and Szabó, 2022].

Acknowledgements: ZSz benefited from the support of the Europlace Institute of Finance and that of the Chair Stress Test, RISK Management and Financial Steering, led by the French École Polytechnique and its Foundation and sponsored by BNP Paribas.

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