Deconditional Downscaling with Gaussian processes

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35th Conference on Neural Information Processing, 2021

Outline

Background on Kernel Embeddings

Deconditional Mean Embedding

Deconditional Downscaling with Gaussian processes

Background on Kernel Embeddings

- Kernel method is any method that endows a generic abstract domain X with an inner product structure induced by some feature transformation $\varphi : X \to H$.

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- There exists a canonical feature space H_k, called reproducing kernel Hilbert space (RKHS) with canonical feature map $x \mapsto k(\,\cdot\,, x)$, where:
  - $\forall x \in X, k(\,\cdot\,, x) \in H_k$
  - $\forall x \in X, \forall f \in H_k, \langle f, k(\,\cdot\,, x) \rangle_{H_k} = f(x)$.

  Thus also $k(x, x') = \langle k(\,\cdot\,, x), k(\,\cdot\,, x') \rangle_{H_k}$.

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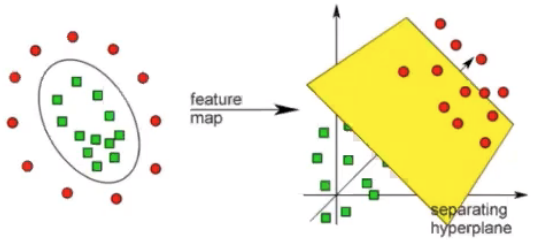
  Thus also $k(x, x') = \langle k(\,\cdot\,, x), k(\,\cdot\,, x') \rangle_{H_k}$.
- Moore-Aronszajn Theorem: every positive semidefinite kernel is the kernel of a unique RKHS.

Kernel Trick and Kernel Mean Trick

- implicit feature map $x \mapsto k(\,,x) \in H_k$
  replaces $x \mapsto [\phi_1(x), \ldots, \phi_s(x)] \in \mathbb{R}^s$
- $\langle k(\,,x), k(\,,y) \rangle_{H_k} = k(x,y)$
  inner products readily available



Cortes & Vapnik, 1995; Scholkopf & Smola, 2001

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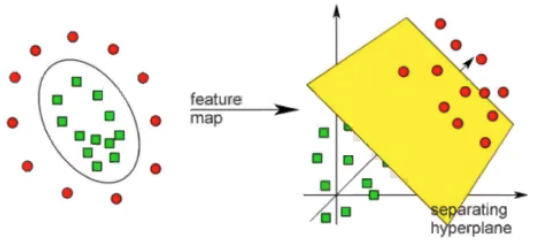
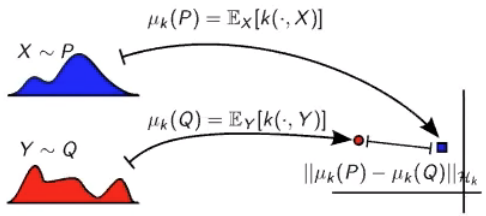


Cortes & Vapnik, 1995; Scholkopf & Smola, 2001

- **RKHS embedding**: implicit feature mean

  Smola et al, 2007; Sriperumbudur et al, 2010; Muandet et al, 2017

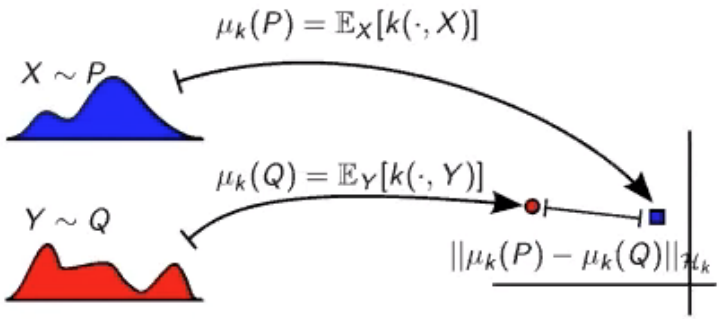
  $P \mapsto \mu_k(P) = \mathbb{E}_{X \sim P} k(\cdot, X) \in \mathcal{H}_k$
  replaces
  $P \mapsto [\mathbb{E}\phi_1(X), \ldots, \mathbb{E}\phi_s(X)] \in \mathbb{R}^s$
- $\langle \mu_k(P), \mu_k(Q) \rangle_{\mathcal{H}_k} = \mathbb{E}_{X \sim P, Y \sim Q} k(X, Y)$
  inner products easy to estimate



Gretton et al, 2005; Gretton et al, 2006; Fukumizu et al, 2007; DS et al, 2013; Muandet et al, 2012; Szabo et al, 2015

Maximum Mean Discrepancy

- Maximum Mean Discrepancy (MMD) Borgwardt et al, 2006; Gretton et al, 2007 between P and Q:



$$\mathrm{MMD}_k(P, Q) = k\mu_k(P) \quad \mu_k(Q)k_{H_k} = \sup_{f \in H_k : k f k_{H_k} \quad 1} jE f(X) \quad E f(Y)j$$

- Characteristic kernels: $\mathrm{MMD}_k(P, Q) = 0$ iff $P = Q$ (Gaussian RBF $\exp(\frac{1}{2\sigma^2} kx \quad x^0 k_2^2)$, Matérn family, inverse multiquadrics.).
- Can encode structural properties in the data: kernels on non-Euclidean domains, networks, images, text...

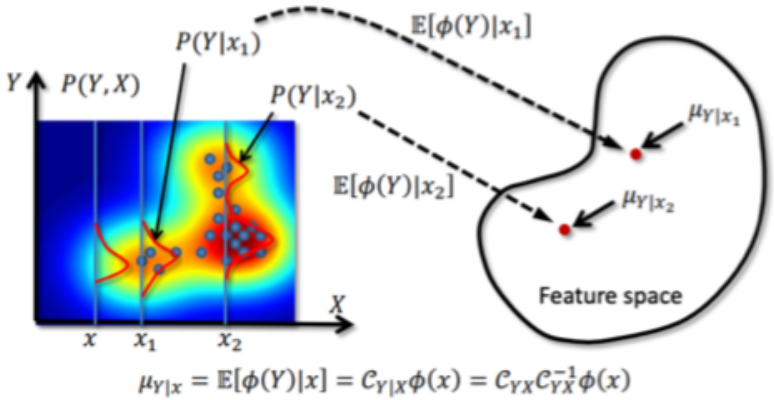
Conditional Mean Embeddings

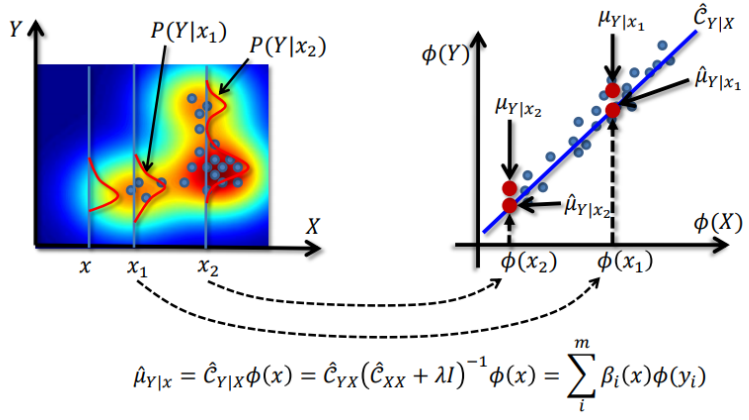
Consider a joint distribution P_{XY} over rvs (X, Y) taking values in $X \quad Y$. Given a kernel $\ell : Y \quad Y \; ! \; \mathsf{R}$, the conditional mean embedding (CME) of $YjX = x$ is defined as:

$$\mu_{YjX=x} := \mathsf{E}[\ell(\ , Y)jX = x] = \int_Y \ell(\ , y)\, \mathrm{d}\mathsf{P}_{YjX=x}(y) \; 2 \; H_\ell.$$

- Allows to compute $8f \; 2 \; H_\ell, \mathsf{E}[f(Y)jX = x] = hf, \mu_{YjX=x} i_{H_\ell}$.

Conditional Mean Embeddings





To model conditional embeddings as functions of x, we associate them with a conditional mean operator (CMO) $C_{YjX} : H_k \; ! \; H_\ell$ where $k : X \quad X \; ! \; \mathsf{R}$, which satisfies

$$\mu_{YjX=x} = C_{YjX}k(\ , x).$$

This is essentially a feature-to-feature RKHS-valued ridge regression.

GPs and RKHSs: shared mathematical foundations

- The same notion of a positive-definite kernel, but conceptual gaps between communities.
- Orthogonal projection in RKHS , Conditioning in GPs.
- 0/1 laws: GP sample paths with infinite-dimensional covariance kernel k lie a.s. outside of H_k. The space of sample paths can be thought of as an "outer shell" of H_k.

Deconditional Mean Embedding

Deconditional Mean Operation

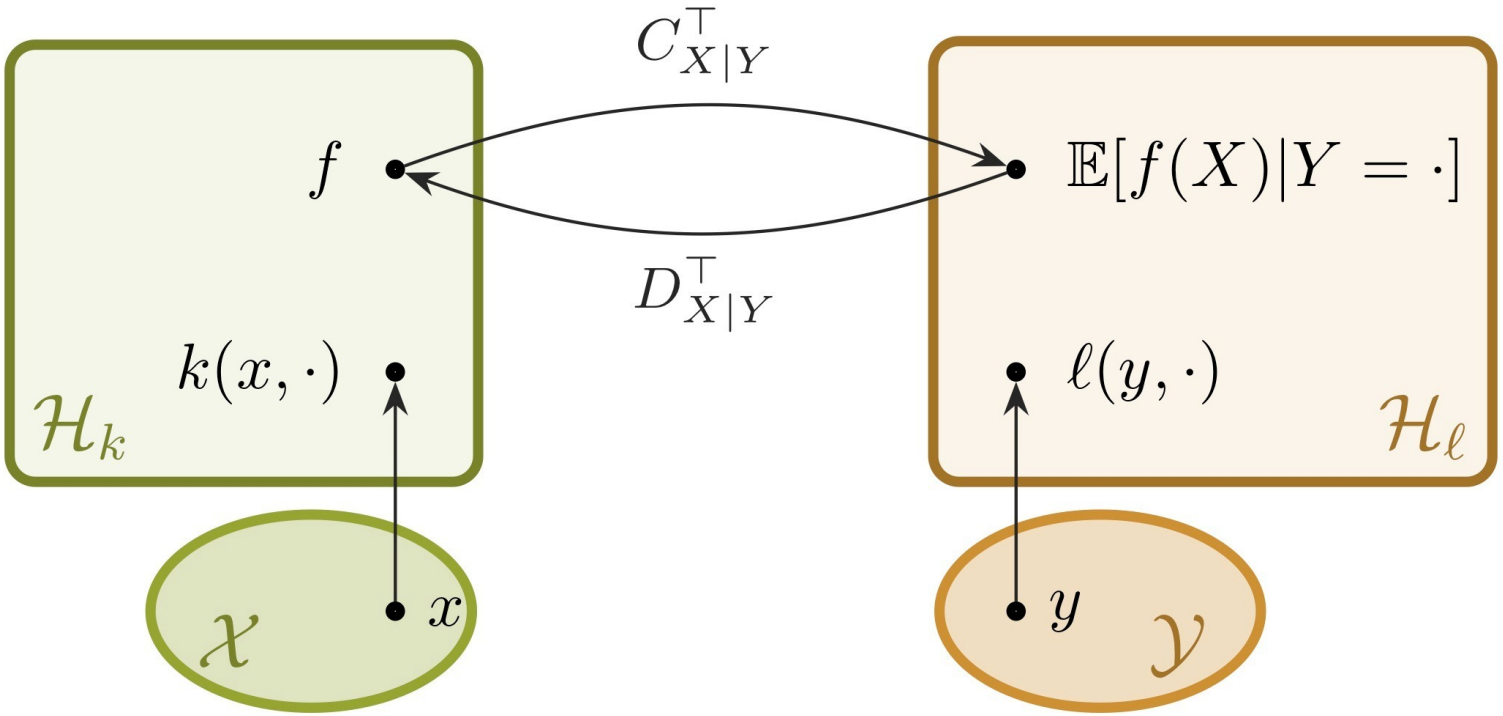
- CMO $C_{Y|X} : H_k \to H_\ell$ allows us to reason about the conditional expectation of any $f \in H_\ell$ in the following way:

$$C^{\ast}_{Y|X} f = \mathsf{E}[f(Y) \mid X = \ ]$$

- Hsu and Ramos [2019] proposed Deconditional Mean Operator $D_{Y|X} : H_\ell \to H_k$ (DMO) as a natural counterpart to CMO.
- Given the conditional mean function, we recover f by setting

$$D^{\ast}_{Y|X} \mathsf{E}[f(Y) \mid X = \ ] = f$$

Deconditional Mean Operation



Deconditional Mean Operator

- DMO can be rewritten in terms of CMOs and cross-covariance operators:

$$D_{YjX} = (C_{YjX}C_{XX})^{>}(C_{YjX}C_{XX}C_{YjX}^{>}) \quad ^{1}$$

  under regularity assumption.
- In our work we further characterise their formulation and show that deconditioning can be seen as a two-staged vector valued kernel ridge regression.

Deconditioning as two-staged regression

- First introduced by Grunewalder et al. [2012], CME has a feature-to-feature regression interpretation:

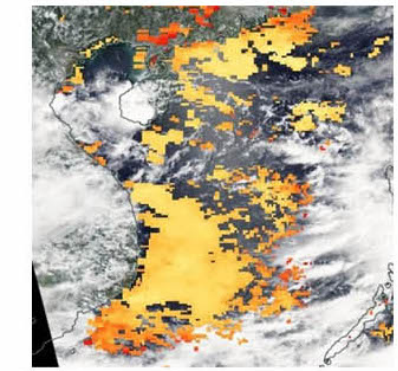
$$E_c(C) := \frac{1}{N}\sum_{i=1}^{N} \|\ell_{y_i} \quad C^\top k_{x_i}\|^2_{H_\ell} + \lambda\Omega(C)$$

- Deconditioning has a similar interpretation, thus allowing one to apply regression convergence result to theoretically analyze DMO,

$$E_d(D) := \frac{1}{M}\sum_{j=1}^{M} \|k_{x_j} \quad D\hat{C}^\top_{YjX} k_{x_j}\|^2_{H_k} + \epsilon\Omega(D)$$

Deconditional Downscaling with Gaussian processes

Motivation

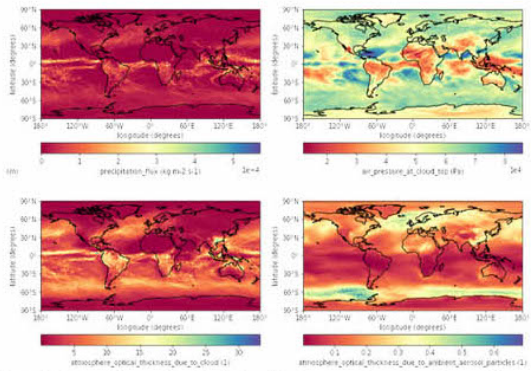


AOD over Vietnamese coast
(MODIS aqua+terra)

Cannot match

Reflectance over Marnes - France
(Landsat-8)

Can match



Can match

CMIP6 cloud fields historical simulations

Problem Setup

Dataset

- We have a dataset of N bags of high-resolution (HR) covariates ${}^{b}\boldsymbol{x}_j := \{x_j^{(1)}, \ldots, x_j^{(n_j)}\}$ paired with a mediating variable y_j

$$D_1 = \{{}^{b}\boldsymbol{x}_j, y_j\}_{j=1}^{N}, \tag{1}$$

and a second separate dataset of M mediating variables $\tilde{y}_j$ paired with a low-resolution (LR) response $\tilde{z}_j$.

$$D_2 = \{\tilde{y}_j, \tilde{z}_j\}_{j=1}^{M}. \tag{2}$$

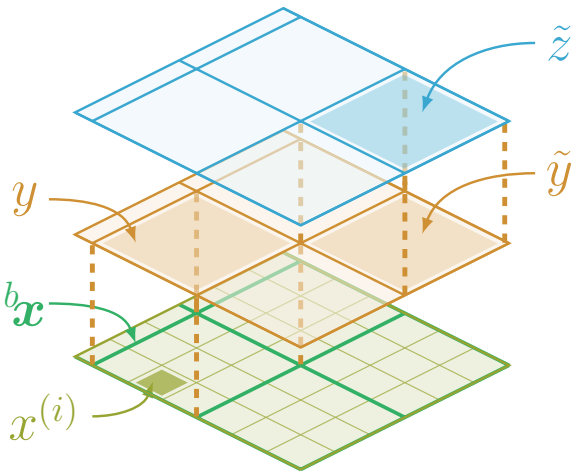


Figure 1: Representation of covariates indirect pairing

Problem Setup

Objective

- Downscale the response $\tilde{z}$ to the HR granularity level of $x^{(i)}$ covariates, i.e. find a function $f : X \to R$ which maps between HR covariates and HR responses (not observed!).

How?

- Assume there exists mapping $f : X \to R$.
- But only observe "aggregates" $E_X[f(X)|Y = y]$.
- Recover underlying function f out of aggregated observations.

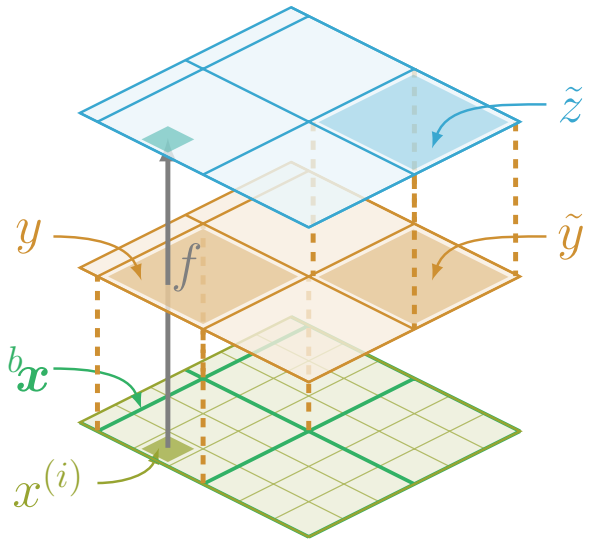


Figure 2: We wish to learn a map from HR covariates to HR estimate of the response.

Deconditional Formulation

Given dataset $D_2 = \{\tilde{y}_j, \tilde{z}_j\}_{j=1}^{M}$,

Observation Model

- We suppose that the HR response f aggregates into the LR response $\tilde{z}_j$ as

$$\tilde{z}_j = \mathsf{E}_X[f(X) | Y = \tilde{y}_j] + \varepsilon_j \tag{3}$$

with noise ε_j $N(0, \sigma^2)$.

Recovering f corresponds to the *deconditioning* problem of Hsu and Ramos [1]:

- Given $g : Y \to \mathsf{R}$, infer the function $f : X \to \mathsf{R}$ such that

$$g(y) = \mathsf{E}_X[f(X) | Y = y]. \tag{4}$$

f is called the *deconditional mean of* g w.r.t. $\mathsf{P}_{X|Y}$.

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$$g(y) = \mathsf{E}_X[f(X) | Y = y]. \tag{6}$$

f is called the *deconditional mean of* g w.r.t. $\mathsf{P}_{X|Y}$.

Bayesian formulation for f and g

Conditional Mean Process

- By placing a GP prior on f $\mathrm{GP}(m, k)$, we can represent the LR field as:

$$g(y) = \mathsf{E}_X[f(X)|Y = y] = \int_{\mathcal{X}} f(x)\mathrm{dP}_{X|Y=y}(x) \quad \mathrm{GP}(\nu, q)$$

where by linearity of the integral,

$$\nu(y) = \mathsf{E}_X[m(X)|Y = y]$$
$$q(y, y') = \mathsf{E}_{X,X'}[k(X, X')|Y = y, Y' = y'] = \langle \mu_{X|Y=y}, \mu_{X|Y=y'} \rangle_k.$$

- ν and q are estimated via conditional mean operator $C_{X|Y}$ using $D_1 = \{{}^b\boldsymbol{x}_j, y_j\}_{j=1}^N$ and a second kernel $\ell : \mathcal{Y} \times \mathcal{Y} \to \mathbb{R}$.

Joint normality between LR and HR field

- f GP(m, k) and g GP(ν, q)
- The latent HR field $f(x)$ and the observed noisy LR field $\tilde{z} = g(\tilde{y}) + \epsilon$ are both normally distributed:

$$\begin{bmatrix} f(x) \\ \tilde{z} \end{bmatrix} \mid \tilde{y} \quad \mathcal{N}\left(\begin{bmatrix} m(x) \\ \nu(\tilde{y}) \end{bmatrix}, \begin{bmatrix} k(x,x) & \mathrm{Cov}(f(x), g(\tilde{y})) \\ \mathrm{Cov}(g(\tilde{y}), f(x)) & q(\tilde{y}, \tilde{y}) + \sigma^2 \end{bmatrix} \right)$$

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$$\begin{bmatrix} f(x) \\ \tilde{z} \end{bmatrix} j\, \tilde{y} \quad N\left(\begin{bmatrix} m(x) \\ \nu(\tilde{y}) \end{bmatrix}, \begin{bmatrix} k(x,x) & \mathrm{Cov}(f(x), g(\tilde{y})) \\ \mathrm{Cov}(g(\tilde{y}), f(x)) & q(\tilde{y},\tilde{y}) + \sigma^2 \end{bmatrix} \right)$$

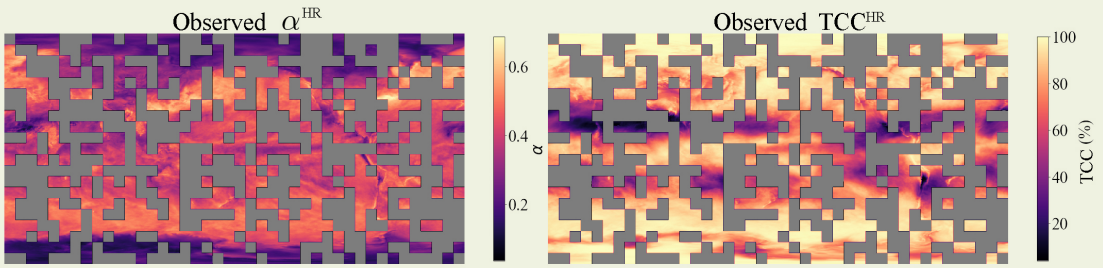
- Allows to directly obtain *deconditional posterior* $fj\tilde{z}$ GP(m_d, k_d) from D_2 with:

$$\hat{m}_{\mathrm{d}}(x) = m(x) + k(x, \mathbf{x})\mathbf{A}(\hat{\mathbf{Q}} + \sigma^2 \mathbf{I}_M)\ {}^{1}(\tilde{\mathbf{z}} \quad \nu(\tilde{\mathbf{y}}))$$

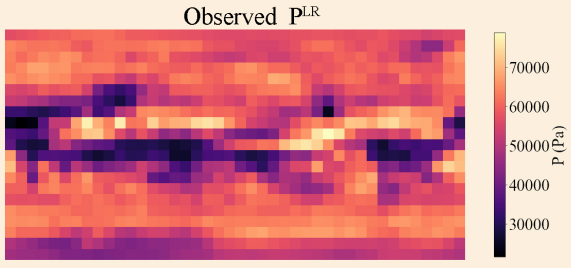
$$\hat{k}_{\mathrm{d}}(x, x^0) = k(x, x^0) \quad k(x, \mathbf{x})\mathbf{A}(\hat{\mathbf{Q}} + \sigma^2 \mathbf{I}_M)\ {}^{1}\mathbf{A}^{>} k(\mathbf{x}, x^0)$$

where $\mathbf{A} := (\ell(\mathbf{y}, \mathbf{y}) + N\lambda \mathbf{I}_N)\ {}^{1}\ell(\mathbf{y}, \tilde{\mathbf{y}})$ with $\lambda > 0$, $\hat{\mathbf{Q}} := \hat{q}(\tilde{\mathbf{y}}, \tilde{\mathbf{y}})$.

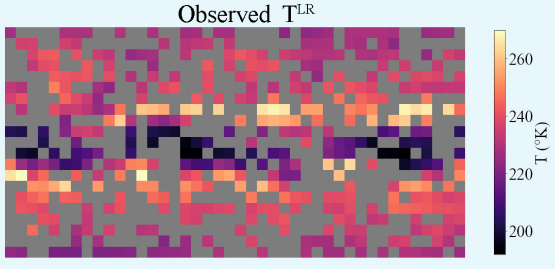
$\{\boldsymbol{x}_j\}_{j=1}^{N}$



$\{y_j\}_{j=1}^{N} \cup \{\tilde{y}_j\}_{j=1}^{B-N}$

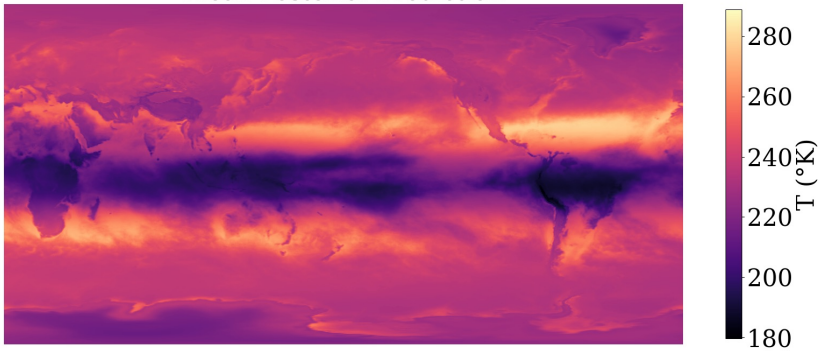


$\{\tilde{z}_j\}_{j=1}^{B-N}$

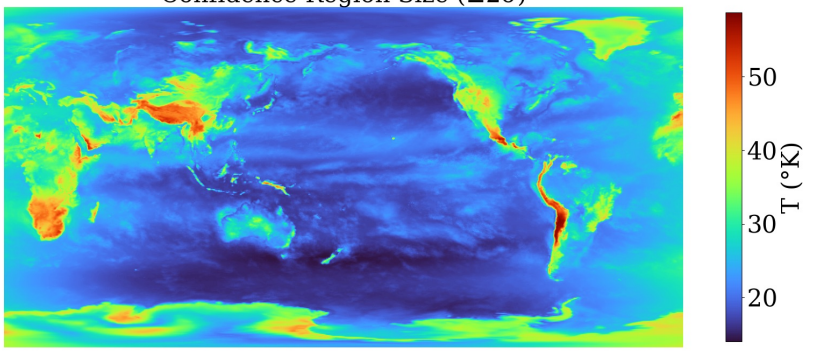


Mediated Downscaling of Atmospheric Temperatures

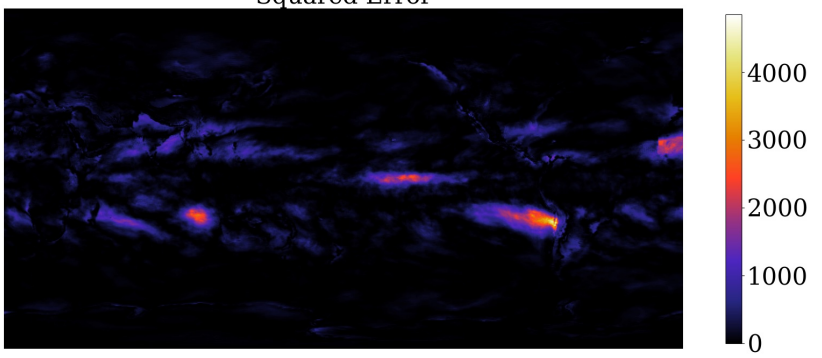
Mean Posterior Prediction



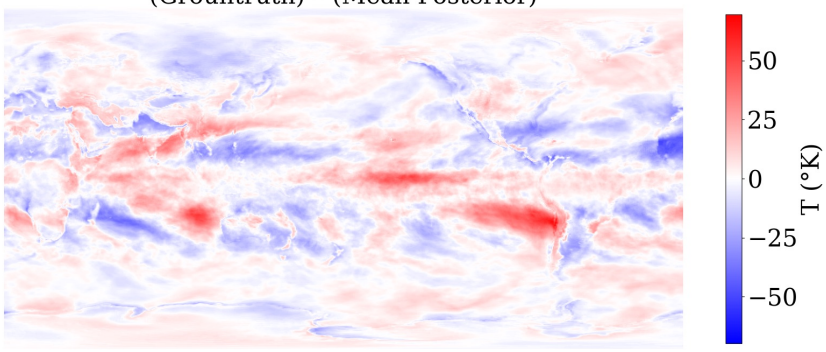
Confidence Region Size (±2σ)

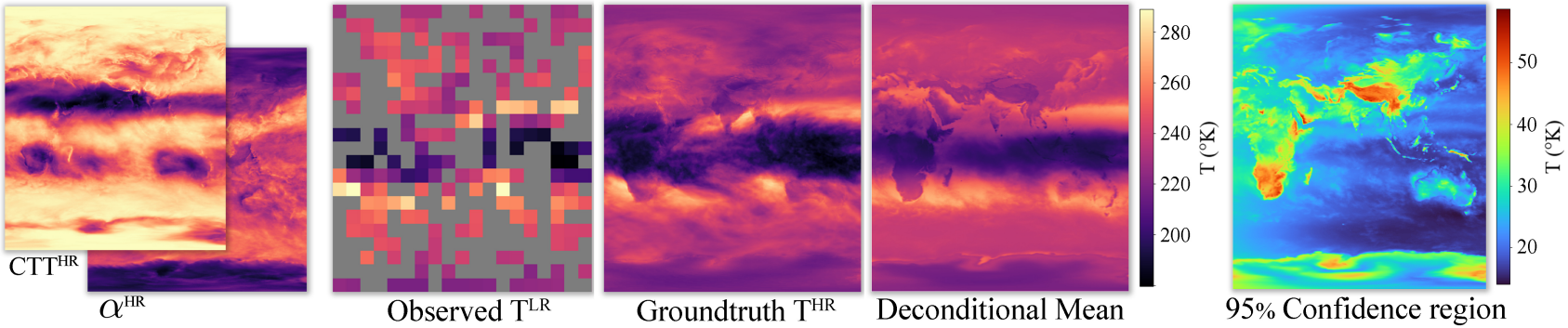


Squared Error



(Grountruth) – (Mean Posterior)





Model	RMSE #		MAE #		Corr. "		SSIM "	
Krigging	8.02	0.28	5.55	0.17	0.831	0.012	**0.212**	0.011
VBAgg [2]	8.25	0.15	5.82	0.11	0.821	0.006	0.182	0.004
Our method	**7.40**	0.25	**5.34**	0.22	**0.848**	0.011	**0.212**	0.013

Table 1: Downscaling similarity scores of posterior mean against HR groundtruth; reports 1 s.d.

References

[1] Kelvin Hsu and Fabio Ramos. Bayesian Deconditional Kernel Mean Embeddings. Proceedings of Machine Learning Research. PMLR, 2019.

[2] Leon Ho Chung Law, Dino Sejdinovic, Ewan Cameron, Tim C.D. Lucas, Seth Flaxman, Katherine Battle, and Kenji Fukumizu. Variational learning on aggregate outputs with Gaussian processes. In *Advances in Neural Information Processing Systems*, 2018.

Usual CMO estimation

$$
\begin{aligned}
C_{XjY} &= C_{XY}(C_{YY} + \lambda \,\mathrm{Id}_{H_\ell})^{-1} \\
&= \mathsf{E}_{XY}[k(\,,X) \quad \ell(Y,\,)](\mathsf{E}_Y[\ell(\,,Y) \quad \ell(Y,\,)] + \lambda \,\mathrm{Id}_{H_\ell})^{-1} \\
&\quad \frac{1}{N} k(\,,\mathbf{x})\ell(\mathbf{y},\,) \left(\frac{1}{N} \ell(\,,\mathbf{y})\ell(\mathbf{y},\,) + \lambda \,\mathrm{Id}_{H_\ell} \right)^{-1} \\
&= k(\,,\mathbf{x}) \big(\ell(\mathbf{y},\,)\ell(\,,\mathbf{y}) + N\lambda \mathbf{I}_n \big)^{-1} \ell(\mathbf{y},\,) \\
&= k(\,,\mathbf{x}) \left(\mathbf{L}_{\mathbf{yy}} + n\lambda \mathbf{I}_n \right)^{-1} \ell(\mathbf{y},\,)
\end{aligned}
$$

where $k(\,,\mathbf{x}) = [k(\,,x_1), \ldots, k(\,,x_N)]$, $\ell(\,,\mathbf{y}) = [\ell(\,,y_1), \ldots, \ell(\,,y_N)]$.

Bagged CMO estimation

$$
\begin{aligned}
C_{XjY} &= C_{XY}(C_{YY} + \lambda \,\mathrm{Id}_{H_\ell})^{-1} \\
&= \mathsf{E}_{XY}[k(\,,X) \quad \ell(Y,\,)](C_{YY} + \lambda \,\mathrm{Id}_{H_\ell})^{-1} \\
&= \mathsf{E}_Y[\mathsf{E}_X[k(\,,X)|Y] \quad \ell(Y,\,)](C_{YY} + \lambda \,\mathrm{Id}_{H_\ell})^{-1} \\
&= \mathsf{E}_Y[\mu_{XjY} \quad \ell(Y,\,)](C_{YY} + \lambda \,\mathrm{Id}_{H_\ell})^{-1} \\
&\quad \frac{1}{N}\hat{\boldsymbol{\mu}}_{X|\mathbf{y}}\ell(\mathbf{y},\,)\left(\frac{1}{N}\ell(\,,\mathbf{y})\ell(\mathbf{y},\,) + \lambda \,\mathrm{Id}_{H_\ell}\right)^{-1} \\
&= \hat{\boldsymbol{\mu}}_{X|\mathbf{y}}\left(\mathbf{L}_{\mathbf{yy}} + N\lambda \mathbf{I}_n\right)^{-1}\ell(\mathbf{y},\,) \\
&:=^{S} \hat{C}_{XjY}
\end{aligned}
$$

where $\hat{\boldsymbol{\mu}}_{X|\mathbf{y}} = [\hat{\mu}_{XjY=y_1}, \ldots, \hat{\mu}_{XjY=y_N}]$ and
$\hat{\mu}_{XjY=y_j} = \frac{1}{n_j}\sum_{i=1}^{n_j} k(\,, x_j^{(i)})$.

Notation Abuses

$$k(\ ,\mathbf{x})\ell(\mathbf{y},\ ) = \sum_{i=1}^{N} k(\ ,x_i) \quad \ell(\ ,y_i) \ 2 \ H_k \quad H_\ell$$

$$\begin{aligned}
\ell(\mathbf{y},\ )\ell(\ ,\mathbf{y}) &= [h\ell(\ ,y_i), \ell(\ ,y_j) i_{H_\ell}]_{1 \quad i,j \quad N} \\
&= [\ell(y_i,y_j)]_{1 \quad i,j \quad N} \\
&= \mathbf{L_{yy}} \ 2 \ \mathsf{R}^{N \quad N}
\end{aligned}$$