Multi-Observation Regression

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Abstract

Given a data set of \((x, y)\) pairs, a common learning task is to fit a model predicting \(y\) (a label or dependent variable) conditioned on \(x\). This paper considers the similar but much less-understood problem of modeling “higher-order” statistics of \(y\)’s distribution conditioned on \(x\). Such statistics are often challenging to estimate using traditional empirical risk minimization (ERM) approaches. We develop and theoretically analyze an ERM-like approach with multi-observation loss functions. We propose four algorithms formalizing the concept of ERM for this problem, two of which have statistical guarantees in settings allowing both slow and fast convergence rates, but which are out-performed empirically by the other two. Empirical results illustrate potential practicality of these algorithms in low dimensions and significant improvement over standard approaches in some settings.

1 Introduction

In the common learning task of regression, one fits a model to a data set of \((x, y)\) pairs in order to form a prediction about \(y\) from \(x\). For each \(x\), we assume \(y\) is drawn from an unknown distribution \(\mathcal{D}_x\), and the model’s prediction is generally some statistic of \(\mathcal{D}_x\). The canonical examples, of course, are least-squares regression, where the prediction is the mean of \(y\) given \(x\), and logistic regression, where one predicts the probability of \(y\) given \(x\). More generally, one also has quantile regression (for example by minimizing absolute error rather than squared error), superquantile (or conditional value at risk) regression [1], mode regression [2], and so on.

In many settings in engineering, social and natural sciences, and finance, one would like to fit a model to some higher-order statistic of \(\mathcal{D}_x\). Such properties include measures of risk (such as conditional value at risk), uncertainty, inequality, and other statistics depending on the spread of \(y\) given the features \(x\). As a stylized example, consider the relationship between regional biodiversity \((y)\) and climatic features, say average temperature and precipitation \((x)\). Here, observations collected from citizen scientists will be of the form \((x, y)\) where \(x \in \mathbb{R}^2\) denotes the above features and \(y \sim \mathcal{D}_x\) is a categorical variable for the species observed. One common measure of biodiversity is \(\|\mathcal{D}_x\|_2 = \sqrt{\sum_y \mathcal{D}_x(y)^2}\), the 2-norm of the distribution of species [3, 4]. So, given a data set of \((x, y)\) pairs, we wish to regress the 2-norm of the species distribution against \(x\).

A natural approach to solve this problem is to adapt the empirical risk minimization (ERM) paradigm, which selects a model or hypothesis \(f(x)\) by minimizing some loss function over the data set \(S\):

\[
\arg\min_{f \in \mathcal{F}} \sum_{(x, y) \in S} \ell(f(x), y).
\]

Standard regression problems follow this approach, typically using squared loss \(\ell(f(x), y) = (y - f(x))^2\). For most higher-order properties such as the 2-norm or conditional variance, however, the theory of elicitation tells us that no such loss function can be statistically consistent [5]. This raises the main question of this paper: how, algorithmically, to fit such models to data if the ERM paradigm is apparently unavailable.

One common work-around is to use surrogate losses to model e.g. the entire distribution of \(y\) given \(x\), and then use these to derive a model for the statistic of interest. In this paper, both lower bounds and simulation results demonstrate that this traditional approach can often do quite poorly. For intuition, we revisit our biodiversity example. Here \(\mathcal{D}_x\) (the distribution of species given environmental features) is likely extremely complicated, requiring a high sample complexity or access to additional features. Yet intuitively, this should not be required to uncover simple relationships, e.g.
that biodiversity increases with rainfall from deserts to rainforests.

This paper proposes to fit such models directly using multi-observation losses: losses of the form \( \ell(f(x), y_1, \ldots, y_m) \), introduced in [6]. Unlike standard “single-observation” loss functions, these losses can be statistically consistent for higher-order properties like variance and 2-norm, when one has multiple independent samples of \( y \) for each \( x \). For example, the two-observation loss \( \ell(f(x), y_1, y_2) = (f(x)^2 - \mathbb{1}\{y_1 = y_2\})^2 \) is statistically consistent for the 2-norm of the distribution of \( y \) given \( x \). We will show how to use such multi-observation losses to perform ERM directly on higher-order statistics.

Contributions. First, we propose a general paradigm for performing ERM using multi-observation loss functions and present four algorithms. The key challenge is that ERM for such losses \( \ell(f(x), y_1, \ldots, y_m) \) requires \( m \) independent observations \( y_i \) for each input example \( x \), but we only have access to pairs \((x, y)\). In our algorithms, many samples \( \{(x_1, y_1), \ldots, (x_m, y_m)\} \) are clumped together into metasamples of the form \( (x_1, y_1, \ldots, y_m) \), and then ERM is performed directly on a multi-observation loss via

\[
\arg\min_{f \in \mathcal{F}} \sum_{(x, y_1, \ldots, y_m) \in S} \ell(f(x), y_1, \ldots, y_m).
\]

Our first two algorithms are, in a sense, unbiased and for these we prove, under a natural Lipschitz “slowly-changing” assumption on \( \mathcal{D}_x \), statistical convergence guarantees with either slow or fast rates depending on the setting. Thus, we give the first excess risk bounds for ERM with multi-observation losses, aside from the very preliminary (and much weaker) bounds of [6]. Our key technique is an analysis of ERM with corrupted samples, i.e. samples from distributions near but not equal to the same underlying distribution. We consider both labeled and unlabeled sample complexity, an important distinction in our paradigm. Our algorithms are most practical in the low-dimensional regime; we show information-theoretic hardness in high dimensions without further assumptions.

Finally, we demonstrate the advantage of our approach in some settings over traditional single-observation approaches, for problems such as predicting conditional variance. We give both theoretical lower bounds and empirical examples; empirically, our other two (biased) algorithms perform best, though we do not have theoretical results for them. While we often use the 2-norm or variance as expository examples, our results are fully general, encompassing myriad other higher-order properties elicitable via multi-observation losses.

Applications. Aside from augmenting the literature on fundamental properties of ERM, our results may have applications to engineering, social sciences, finance, ecology, and beyond; we briefly describe some of these settings. In engineering, the design of an airfoil, building, truss, etc., is often done by choosing design parameters minimizing some objective (drag, cost, weight, displacement), but which are robust to changes in the environment or to manufacturing defects [7, 8], as quantified by some risk measure, such as the 95% quantile of the drag for an airfoil under random initial conditions [9]. A common technique to perform this minimization is surrogate optimization, wherein one first fits a model and then optimizes [10, 9]. We show that two popular risk measures for robust engineering design, the upper confidence bound [11] and MINVAR [12], are easily fit with multi-observation losses. In finance, risk measures are also used, both to make decisions and to regulate financial institutions, where the risk is a higher-order statistic of the distribution of financial losses on any given day [13, 14]. As we cannot observe multiple “i.i.d.” monetary losses for the same day, the techniques in this paper would be useful in inference for decision making and statistical tests for regulation. Finally, in social sciences, many statistics of interest capture higher-order properties like diversity. Examples in economics include the Gini coefficient, a measure of inequality, and the Herfindahl–Hirschman Index (HHI), a measure of market concentration equal to squared 2-norm.

2 Empirical risk minimization: from classical samples to metasamples

In the classical supervised learning setup an algorithm is presented with an i.i.d. sample of \( n \) labeled points \( (X_1, Y_1), \ldots, (X_n, Y_n) \) with the objective of selecting an action \( f \in \mathcal{F} \) that obtains low expected loss, or risk, \( \mathbb{E}_{(X,Y) \sim \mathcal{D}_X \times \mathcal{D}_Y} [\ell_f(X,Y)] \) with respect to a loss function \( \ell : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R} \). Here, we use the notation \( \ell_f(X,Y) = \ell(f(X), Y) \), so that each \( f \) is a function mapping from \( \mathcal{X} \) to \( \mathbb{R} \), and we denote by \( f^* \in \mathcal{F} \) the risk minimizer over \( \mathcal{F} \). We always assume that the loss \( \ell \) is \( L \)-Lipschitz in its first argument. ERM, which returns any \( f \in \mathcal{F} \) that minimizes the empirical risk \( \frac{1}{n} \sum_{i=1}^{n} \ell_f(X_i, Y_i) \), is a natural choice for solving this problem. The performance of ERM is known to be tightly characterized by the notion of Rademacher complexity.

Definition 1. Let \( \mathcal{G} \) be a class of functions mapping from a space \( \mathcal{Z} \) to \( \mathbb{R} \), and let \( Z_1, \ldots, Z_n \) be an i.i.d. sample from distribution \( P \) over \( \mathcal{Z} \). Let \( \epsilon_1, \ldots, \epsilon_n \) be independent Rademacher random variables (distributed uniformly on \( \{-1, 1\} \)). The Rademacher complexity
of $\mathcal{G}$ (with respect to $P$) is

$$
\mathcal{R}_n(\mathcal{G}) = \mathbb{E} \left[ \mathbb{E}_{z_1, \ldots, z_n} \left[ \sup_{g \in \mathcal{G}} \frac{1}{n} \sum_{i=1}^{n} \epsilon_i g(Z_i) \right] \right].
$$

In the above, we may for instance take the space $Z = \mathcal{X} \times \mathcal{Y}$ and class $\mathcal{G} = \{ \ell_f : f \in \mathcal{F} \}$.

The following uniform convergence result is well-known; a proof appears in § A for completeness.

**Lemma 1.** Let $(X_1, Y_1), \ldots, (X_n, Y_n)$ be independent samples from distribution $P$ and assume, for all $f \in \mathcal{F}$, that $\ell(f(X), Y) \in [0, B]$ almost surely. Further assume that the loss $\ell$ is $L$-Lipschitz in its first argument. With probability at least $1 - \delta$,

$$
\sup_{f \in \mathcal{F}} \left\{ \mathbb{E}[\ell(f(X), Y)] - \frac{1}{n} \sum_{i=1}^{n} \ell(f(X_i), Y_i) \right\} 
\leq 2L\mathcal{R}_n(\mathcal{F}) + B\sqrt{\frac{\log(1/\delta)}{2n}}.
$$

In particular, the upper bound holds for the empirical risk minimizer $\hat{f}$. A straightforward argument then leads to a high probability bound on the excess risk of $\hat{f}$ (the risk of $\hat{f}$ minus the risk of $f^*$).

**ERM for multi-observation losses.** A direct application of the above analysis to multi-observation loss functions would require samples of the form $(X, Y_1, \ldots, Y_m)$, with each $Y_i$ drawn i.i.d. from the conditional distribution $D_X$; we refer to such tuples as metasamples. Unfortunately, in classical supervised learning we are only provided with samples of the form $(X, Y)$. Nevertheless, if features $x$ and $x'$ are similar (e.g., $|x - x'| \leq \epsilon$), then we often expect that $D_x$ and $D_{x'}$ are also similar (e.g. total variation distance $K\epsilon$). We will formalize this in § 4 as Assumption (A1). It will allow us to recover the kinds of guarantees satisfied by traditional ERM; at a high-level, the approach is to group samples having features close to $X$ to construct metasamples $(X, Y_1, \ldots, Y_m)$, where each $Y_i$ is sampled from a distribution approximately equal to $D_X$.

3 Algorithms

For simplicity, we take $X = [0, 1]^d$ in this section and the next. The problem setting we consider is slightly unusual in terms of the number and kinds of samples used. All of our algorithms “clump” together groups of $m$ different $(x_i, y_i)$ pairs having nearby $x$ values to create a metasample of the form $(x, y_1, \ldots, y_m)$. In this paper, $n$ will always denote the number of metasamples constructed and used by a particular algorithm. This differs from $N$, the total number of data points drawn by the algorithm. We focus on empirical risk minimization over the metasamples,

$$
\arg\min_{f \in \mathcal{F}} \sum_{i=1}^{n} \ell_f(x_i, y_{i,1}, \ldots, y_{i,m}).
$$

Therefore, the algorithmic questions are (1) how to draw or choose samples, and (2) how to construct metasamples. Once addressed, in § 4 we will present theoretical risk guarantees for some of these algorithms.

**Learning paradigms.** Our algorithms will apply in two different paradigms. In *supervised learning*, the algorithms draw $N$ data points of the form $(x, y)$ i.i.d., construct $n$ metasamples, and then run ERM on the metasamples. The sample complexity is $N$. In *pool-based active learning*, the algorithms draw $N$ unlabeled $x$ points. They may query up to one label $y$ for each $x$, drawn independently from $D_x$. This results in a smaller number of labeled pairs $(x, y)$, from which the algorithms construct the metasamples. For those of our algorithms with theoretical guarantees, the label complexity will always be $nm$, because every label we draw is used in exactly one metasample.\footnote{This is not always true of other algorithms described below and tested in simulations, where the number of metasamples is larger compared to the number of labels because each $y$ may appear in multiple metasamples.} We do not consider (fully) active learning, where algorithms may repeatedly choose any $x$, query it to obtain an independent draw $y \sim D_x$, and repeat. There, traditional algorithms and guarantees will generally carry over to the multi-observation setting, as one can query as many i.i.d. observations from $D_x$ as desired.

3.1 Unbiased algorithms

We first present algorithms for which we will later be able to prove risk bounds, by ensuring that the $x$ values in the metasamples are i.i.d. samples from $D$. The Naïve algorithm, Algorithm 1, starts by drawing $n$ i.i.d. data points $X_1^*, \ldots, X_n^*$ and using them as the basis for a metasample. For each $X_i^*$, it then draws many new data points, so that with high probability, enough points come close enough to form a good metasample. It then moves on to the next $X_{i+1}^*$. In the sequel, the notations $\hat{O}$ and $\hat{O}$ omit log factors, including $\log \frac{1}{\delta}$. In § B we present a result (Lemma 3) which states that if $N = \hat{O}(mn^{d+3}/2d^{d/2})$, then with probability at least $1 - \delta$, most of the points $\{X_j^*\}_{j \in [n]}$ have their $m$ nearest neighbors all within a proximity of $\frac{1}{\sqrt{n}}$. As we will see shortly, this algorithm can be greatly improved. Nevertheless, this algorithm and its analysis arguably are already interesting. First, note that the guarantee is fully general, holding for any probability distribution
\( \mathcal{D} \) over \( \mathcal{X} = [0,1]^d \) while simultaneously providing a guarantee that holds with high probability (i.e. paying only \( \log \frac{1}{\delta} \) in sampling complexity for failure probability \( \delta \)). In contrast, similar results from the \( k \)-nearest neighbor (k-NN) literature that hold for arbitrary distributions only hold in expectation or asymptotically \([15, 16]\). There are, however, results from the k-NN literature which hold with high probability, but these works impose additional regularity assumptions \([17, 18]\), a typical one being that the probability density of \( \mathcal{D} \) (with respect to Lebesgue measure) is lower bounded by a positive constant on its support.

The key idea in the proof of Lemma 3 is to partition \( \mathcal{X} \) into “heavy” and “light” cells according to the probability mass of each and use Hoeffding’s inequality to bound the number of \( X^*_j \) points in light cells. This idea is later leveraged as one part of the proof of our guarantee for our improved algorithm.

To improve on Naïve Sampling, Algorithm 2 iteratively draws batches of new samples and finds a globally good assignment to the original base sample.\(^2\) The following lemma guarantees this algorithm’s performance for \( N = \Omega \left( \frac{mn(3d+1)}{\epsilon^2 d^{d+2}} \right) \).

**Lemma 2** (Improved Nonuniform Sampling Lemma). Let \( d \in \mathbb{N} \) and let \( x_1^*, \ldots, x_n^*, x_1, \ldots, x_N \) be drawn independently from an arbitrary distribution \( \mathcal{D} \) on \( \mathcal{X} = [0,1]^d \). If \( N = \Omega \left( \frac{mn(3d+1)}{\epsilon^2 d^{d+2}} \right) \), then with probability at least \( 1 - \delta \), there is a set \( J \subseteq [n] \) with \( |J| \geq n - \sqrt{n \log \frac{2}{\delta}} \) and \( |J| \leq \frac{mn \log n}{\epsilon^2 d^{d+2}} \), such that for all \( j \in J, k \in [m] \), we have \( \|x_j^* - x_{i(j,k)}\|_2 \leq \frac{1}{\sqrt{n}} \).

The full version of this result, Lemma 5, is stated and proved in § B. The idea of the proof is to adopt the high-level idea of the proof of Lemma 3 — the partitioning of \( \mathcal{X} \) into heavy and light cells — while using a Poissonization argument to show that heavy cells have enough samples, i.e. at least \( m x_i \)'s for every \( x_j^* \). This argument is also adapted to obtain a specialized result, Lemma 4 in § B, with considerably better sample complexity for the uniform distribution.

We would like to again stress that Lemma 2 is fully general in that it holds for any probability distribution \( \mathcal{D} \) over \( \mathcal{X} = [0,1]^d \) and yet also provides a high-probability guarantee. Leveraging results from the k-NN literature would require either giving up on the high probability nature of our guarantees or restricting the class of distributions for which the result holds.

\(^2\) Note that metasamples constructed conditional on \( X \) still ensure that \( Y \) is drawn independently from \( \mathcal{D}_X \).

### 3.2 Biased algorithms

We now briefly consider algorithms that we feel are likely to perform well in practice and indeed do so in our simulations. These algorithms construct a larger number of metasamples by reusing labels, thereby giving them access to more information but making theoretical guarantees very difficult. For simplicity, we describe both algorithms for single dimensional \( \mathcal{X} \), but they can be generalized to higher dimensions at the expense of computational complexity. The first algorithm, Sliding Window, simply iterates from left to right over the \( x \)-values on the real line and creates a metasample from each group of \( m \) adjacent points. The second, dubbed \( \varepsilon \)-Nearby, sets a fixed upper distance limit \( \varepsilon \) and constructs a metasample from all \( m \)-tuples of data points whose \( x \)-values lie in an interval of diameter \( \varepsilon \). Pseudocode for both algorithms is in § C; we demonstrate their performance in § 5.2. We found that \( \varepsilon \)-Nearby performed slightly better, but Sliding Window is free of tuning parameters.

### 4 Risk bounds

Let \( \mathcal{D} \) be a probability distribution over \( \mathcal{X} \subseteq \mathbb{R}^d \), and, for each \( x \in \mathcal{X} \), let \( \mathcal{D}_x \) be the conditional distribution over \( \mathcal{Y} \) given \( x \). We take \( \mathcal{X} = [0,1]^d \) for simplicity. In this section, we assume that loss values lie in \([0, 1]\). As discussed above, to make headway we will relate the conditional distributions \( \mathcal{D}_x \) for nearby \( x \); formally, we make a Lipschitz assumption on their total variation distance,

\[
D_{TV}(\mathcal{D}_x, \mathcal{D}_{x'}) \leq K \|x - x'\|_2. \tag{A1}
\]

Intuitively, this means that samples from nearby conditional distributions are almost interchangeable.

#### 4.1 Excess risk bounds for general situations

Imagine an ideal setting where we have i.i.d. points \( X^*_1, \ldots, X^*_n \) and, for each \( i \), we are given \( m \) i.i.d. labels \( Y_{i,1}, \ldots, Y_{i,m} \) sampled from \( \mathcal{D}_{X^*_i} \). Then, for purposes of analysis we could treat these labels as a single “mega-label” \( \mathcal{Y}_i = (Y_{i,1}, \ldots, Y_{i,m}) \). We would have a set of i.i.d. data points of the form \((X^*_i, \mathcal{Y}_i)\) together with a loss \( \ell(f(X^*_i), \mathcal{Y}_i) \), and so we could directly apply existing analyses of ERM. The idea of our analysis is to relate the performance of our algorithms, which must construct their own “noisy” metasamples from imperfect data, to this ideal. We give results under both the standard notion of sample complexity from supervised learning and the (much smaller) label complexity from pool-based active learning.

A key idea in the analysis is to view each metasample as being drawn in this idealized fashion (i.e. each \( Y_{i,j} \sim \)...
Algorithm 1: Naïve Sampling

Input: $n, m, N \in \mathbb{N}$
Sample $n$ points $X_1^*, \ldots, X_n^*$ indep. from $D$
for $i = 1$ to $n$
    Sample $k := N/n$ points $X^{(i)}_1, \ldots, X^{(i)}_k$ independently from $D$
for $j = 1$ to $m$
    Set $X_{i,j}$ to be the $j$th nearest neighbor of $X_i^*$ among $(X^{(i)}_j)_{j \in [k]}$, with ties broken arbitrarily
    Sample a label $\tilde{Y}_{i,j} \sim D_{X_{i,j}}$
return $\hat{f} = \text{ERM}_{f, \ell} \left( (X_i^*, (\tilde{Y}_{i,1}, \ldots, \tilde{Y}_{i,m}))_{i \in [n]} \right)$

Algorithm 2: Improved Sampling

Input: $n, m, N \in \mathbb{N}$, $\varepsilon \in (0, 1)$
Sample $n$ points $X_1^*, \ldots, X_n^*$ independently from $D$
for $j = 1$ to $m$
    Sample $k := N/m$ points $X^{(j)}_1, \ldots, X^{(j)}_k$ i.i.d. from $D$
    Find a maximum matching $M^{(j)}$ between $X_1^*, \ldots, X_n^*$ and $X^{(j)}_1, \ldots, X^{(j)}_k$ where $X_i^*$ and $X^{(j)}_i$ are adjacent iff $|X_i^* - X^{(j)}_i| \leq \varepsilon$
    If $|M^{(j)}| < n$, arbitrarily match the remaining $X_i^*$'s (ignoring distance constraints)
for $i = 1$ to $n$
    Let $X_{i,j}$ denote the match of $X_i^*$ in $M^{(j)}$
    Sample a label $\tilde{Y}_{i,j} \sim D_{X_{i,j}}$
return $\hat{f} = \text{ERM}_{f, \ell} \left( (X_i^*, (\tilde{Y}_{i,1}, \ldots, \tilde{Y}_{i,m}))_{i \in [n]} \right)$

$D_{X^*}$, but with some chance of corruption. We show this is possible by viewing any nearby distribution $D_X$ as a mixture of $D_{X^*}$ with an arbitrary corruption. We can then analyze ERM on a set of metasamples, most of which are ideal, but some of which are corrupted.

**Theorem 1** (Excess risk with corrupted samples). Assume that (A1) holds. Let $N = \tilde{O}(md(d+2)/2n(d+1)/2)$, and let $\hat{f}$ be the hypothesis returned by Algorithm 2 on $(n, m, N, 1/\sqrt{n})$. Then, for $n \geq 2 \log \frac{8}{\delta}$, with probability at least $1 - \delta$,

$$E[\ell_f(X, Y)] - E[\ell_{\hat{f}}(X, Y)] \leq 2LR_n(F) + 2B(2\sqrt{\log \frac{2}{\delta}} + mK) \frac{1}{\sqrt{n}},$$

where $X$ is drawn from $D$, and, conditionally on $X$, $Y = (Y_1, \ldots, Y_m)$ is drawn from $(D_X)^m$.

The full versions of this result and Theorem 2, along with proofs, can be found in § D.

**Proof Sketch** First, we appeal to Algorithm 2 to obtain $n$ metasamples $\{(X_i, \tilde{Y}_{i,1}, \ldots, \tilde{Y}_{i,m})\}_{i=1}^n$ with each $X_i$ an i.i.d. draw from $D$ and each $\tilde{Y}_{i,j}$ an independent draw from some $D_{X_i}$ with $\|X_i^* - X_i\|_2 \leq 1/\sqrt{n}$. This holds except for $O(\sqrt{n})$ metasamples.

Now, from Assumption (A1) we have, for each $X_i$, $m$ independent samples $\tilde{Y}_{i,j}$ from distributions that are close to $D_{X_i}$. The key idea is to show that each metasample $i$'s labels can be viewed as coming from $D_{X_i}^\circ$ with high probability and from an arbitrary distribution otherwise. This argument is first made for each $\tilde{Y}_{i,j}$: We can view it as a sample from a mixture that puts high probability on $D_{X_i}$ and small probability on some other distribution. Under this view, with high probability, every $\tilde{Y}_{i,1}, \ldots, \tilde{Y}_{i,m}$ comes from the $D_{X_i}$ component of its mixture. Of course, this fails to be true for some of the metasamples, which we show again number only $O(\sqrt{n})$ with high probability.

The final component is an analysis of ERM with corrupted samples. Consider (even in the classical setting) running ERM on a set of $n$ samples, of which $O(\sqrt{n})$ have been corrupted arbitrarily but the rest are drawn i.i.d. from the underlying distribution. In this case, we show that standard generalization bounds continue to hold with an error loss of only $O(1/\sqrt{n})$.

Recall that $mn$ is the label complexity (pool-based active learning paradigm) and $N$ is the sample complexity (supervised learning paradigm).

3 To illustrate exactly how our results translate, let us adopt the parametric setting where the Rademacher complexity term $R_n(F)$ decays at the rate of $O(1/\sqrt{n})$ with $n$ samples. Because the sample complexity is $N = \tilde{O}(md(d+2)/2n(d+1)/2)$, the excess risk decays as the rate $O(1/N^{1/2})$. Similarly, in pool-based active learning, we can write $n = nm$ for the label complexity and get excess risk decaying at a rate $O(1/n^2)$. (We fix $m$ here as it is inherent to the loss function.)

4.2 Faster rates under strong convexity and the uniform distribution

Let $F$ be a class of linear predictors, so that $F$ can be identified with a set $W \subset \mathbb{R}^d$. For $w \in W$, and fixed $(x, y) \in \mathcal{X} \times \mathcal{Y}$, we assume that the loss has the generalized linear form $\ell: w \mapsto c(w, \phi(x), y)$, for some functions $c$ and $\phi$. The risk functional $R$ is then

$$R: w \mapsto E \left[ c((w, \phi(X)), Y) \right],$$

where

$$R: w \mapsto E \left[ c((w, \phi(X)), Y) \right],$$

The algorithm is the same in both paradigms, except the timing of label draws: in supervised learning, labels are drawn with each $X$, but in pool-based active learning, labels are only queried when $X$ is added to a metasample.
where $X \sim D$ and, conditionally on $X$, $Y = (Y_1, \ldots, Y_n) \sim (D_X)^m$.

**Theorem 2.** Assume that (A1) holds. Let $F$ be a class of linear functionals as above, with the loss taking the generalized linear form. Suppose that $\|\phi(x)\| \leq B$ (the same $B$ as for the upper bound on the loss). Let $\varepsilon = (mKn)^{-1}$ and $N = \Omega(m(n + d(\frac{\sqrt{2}}{\tau})^d))$, and let $\hat{f}$ be the hypothesis returned by Algorithm 2 on $(n, m, N, \varepsilon)$.

The traditional ERM approach in our setting utilizes single-observation losses to fit $\hat{d}$ surrogate properties and then computes the higher-order property of interest from these. The theory of elicitation complexity [19, 20] gives a lower bound on the dimensionality $d$ of any statistically consistent such procedure; e.g., for variance, $\hat{d} = 2$ which can be achieved by fitting models to the first and second moments, while for 2-norm, $d$ is the support size of the distribution minus one.

**5 Comparison to single-observation losses**

The traditional ERM approach in our setting utilizes single-observation losses to fit $\hat{d}$ surrogate properties and then computes the higher-order property of interest from these. The theory of elicitation complexity [19, 20] gives a lower bound on the dimensionality $d$ of any statistically consistent such procedure; e.g., for variance, $\hat{d} = 2$ which can be achieved by fitting models to the first and second moments, while for 2-norm, $d$ is the support size of the distribution minus one.

**5.1 Lower bounds for single-observation losses**

One method for regressing the variance is a “two-estimator” approach: use separate single-observation estimators to regress $E[Y|X]^2$ and $E[Y^2|X]$ respectively; the variance can then be predicted in terms of the two learned hypotheses. Intuitively, although the conditional variance might have a simple parametric form, this approach will fail if either of the two conditional moments do not. If we estimate the conditional moments from small classes, we suffer large approximation error; conversely, if we conservatively estimate them from rich classes to match our Lipschitz assumption (A1), we may overfit. Indeed, even when $Y|X$ is Bernoulli, so that $E[Y^2|X] = E[Y|X]$, a minimax lower bound of Stone [21] implies the following negative result for a two-estimator approach.
Corollary 1. There is a family of problems where $X = [0, 1]^d$ and $x \mapsto E[Y|X = x]$ is $\frac{1}{2}$-Lipschitz (as per (A1)) with range $[0, 1]$ for which any two-estimator approach $f$ has risk (under squared loss) for estimating the variance $E[(\hat{f}(X) - \text{Var}[Y|X])^2]$ decaying at a rate no faster than $n^{-2/(2+d)}$.

Since the above bound is a minimax lower bound, it holds for all estimators, not just those that predict according to K-Lipschitz functions. Moreover, the same lower bound holds in a similar setting even for active learning strategies [22, Theorem 1].

To compare to our results, suppose that the variance is captured by a generalized linear form which lies within our model $\mathcal{F}$, so that $f^*: x \mapsto \text{Var}[Y|X = x]$. Then it is easy to show that the excess risk $E[\ell_f(X, Y)] - E[\ell_{f^*}(X, Y)]$ in Theorem 2 takes the form $E[(\hat{f}(X) - \text{Var}[Y|X])^2]$, where $\hat{f}$ is our direct, metasample-based estimator. When $d = 1$, the rate of Theorem 2 is $n^{-1}$ and hence better than the rate of $n^{-2/3}$ of the two-estimator approach. Note that there is no contradiction with the minimax lower bound of [21] because we assume that the variance takes a parametric form. Were the variance to be an arbitrary $K$-Lipschitz function, our rates would degrade; we believe in this case that our rate for $d = 1$ would also be $n^{-2/3}$, based on existing fast rates results for classes whose metric entropy grows as $\epsilon^{-1}$ (the class of $K$-Lipschitz functions exhibits such growth).

In our experiments, we explore the performance of the two-estimator approach using ERM, which can be significantly worse than a direct multi-observation regression of the variance.

5.2 Experiments

In our experiments we opted for synthetic data over real data. Multi-observation loss functions help in learning higher order statistics about $Y|X = x$; unfortunately, with real data one generally does not know what the true value of those statistics are and thus has no objective way of comparing different algorithms. By using synthetic data we can choose the underlying values of these statistics and evaluate algorithms by how closely they approximate them.

We consider three statistics: the variance, 2-norm, and upper confidence bound (UCB). As observed in prior work [6], the variance can be elicited by the two-observation loss function $\ell(r, y_1, y_2) = (r - \frac{1}{2}(y_1 - y_2)^2)^2$, and the 2-norm by the two-observation loss $\ell(r, y_1, y_2) = (r^2 - I\{y_1 = y_2\})^2$. The UCB, often used in surrogate optimization for robust engineering design, is defined by $\text{ucb}_\lambda(Y) = E[Y] + \lambda \sqrt{\text{Var}[Y]}$ for a fixed $\lambda$. We show in §G that it can be elicited by a two-observation loss function under some restrictions on the distribution of $Y$.

In all of our experiments we are trying to learn a statistic of $Y|X = x$, where $X \sim \text{Unif}(\{0, 1\})$. For the variance, we tried different distributions $Y|X = x$ of the form $f(x) + N(0,1)$. We present here our results when $f(x)$ is either a sine wave or a line. $\text{Var}(Y|X = x) = 1$ in all cases. For the 2-norm, we constructed a distribution $\alpha_{\gamma}(x) = Y|X = x$ designed to capture our motivating biodiversity example. The 2-norm of our distribution is very simple — in this case it is constant — yet which species achieve that biodiversity varies with $X$. In particular, we construct $\alpha_{\gamma}(x)$ so that the support size of the distribution is always at most 3, but which outcomes are in that support varies with $x$. For the $\text{ucb}_\lambda(Y)$ experiments, we chose $\lambda = 8$ and $Y|X = x \sim \Gamma(k(x), \theta(x))$ where $k(x)$ and $\theta(x)$ were chosen such that $E[Y|X = x] = 2 + \sin(4\pi x)$ and $\text{ucb}_\lambda(Y|X = x) = x + 10$.

As a baseline, we compare our algorithms in each case to ERM with single observation loss functions, wherein we learn models for surrogate statistics and combine them to create a model for the desired statistic. In the case of variance and $\text{ucb}_\lambda$, we fit to $E[Y|X = x]$ and $E[Y^2|X = x]$ and then combine those models to estimate $\text{Var}[Y|X = x]$ or $\text{ucb}_\lambda(Y|X = x)$. For the 2-norm, for each $y \in \mathcal{Y}$ we fit a model to $\Pr(Y = y|X = x)$, and then combine those models to estimate $||Y|X = x||_2$. For $\text{ucb}_\lambda$ we also compared our algorithms to the “Monte Carlo” approach which has the power to draw multiple i.i.d. labels for each random $x$ draw, compute the empirical statistic for that $x$, and then fit a line to the results. In all cases, unless otherwise specified, the hypothesis class being used is the class of linear functions. See §H for more details.

Our results are depicted in Figure 1. Observe that in all of our experiments, the $\epsilon$-Nearby algorithm performed the best, closely followed by Sliding Window. Fitting lines to the moments or full distribution never performed well, which is not surprising as in all cases at least one moment was non-linear. However, even when fitting quadratics to moments which are quadratics (in the case of the variance when $f(x) = 2x - 1$), our two observation algorithms still outperformed the two moment approach. This demonstrates that for the two observation approach to be beneficial it is only necessary that the statistic is simpler than the underlying distribution, not that the underlying distribution is from an entirely unknown class. Our algorithms only show very slight improvement over the Monte Carlo approach for $\text{ucb}_\lambda$, but even being competitive is valuable since the Monte Carlo approach can sample multiple $y$ values for a given $x$, while our algorithms cannot.
Multi-Observation Regression

Figure 1: A comparison of ERM strategies. “2mom linear” and “2mom quad” fit lines and quadratics respectively to the first two moments of $Y|X=x$. “full dist” fits lines to the probability of each possible value of $Y$. “unbiased” is Algorithm 2. “sliding” and “$\epsilon$-nearby” are the biased algorithms described in § 3.2. “monte carlo” fits a line to empirical estimates of the given statistic. Methods are evaluated by mean squared error to the true value of the statistic.

6 Conclusion and future work

ERM with multi-observation loss functions presents challenges and complications as compared to traditional ERM, but also interesting opportunities. With initial theoretical guarantees in hand, one next step is to explore “risk” or “variance” regression problems encountered in practice for which the multi-observation approach may be useful. Active learning settings may be among the most fruitful, as they are well-suited to collecting multiple labels at or near the same feature. This investigation will interact with elicitation and the design of loss functions that are consistent for a desired property of the conditional distribution, such as the variance. In particular, an open problem is to discover a loss function for the UCB property that does not require restrictions on the distribution of $Y$.

Another direction lies in the dimension $d$ of $X$. Our lower bounds show that, without additional assumptions, the sample complexity of estimating e.g. the variance is exponential in $d$. To make headway, one could assume a low intrinsic dimension, embedded in some higher-dimensional space, or appeal to active learning, which could sidestep these lower bounds.

With respect to adapting to the intrinsic dimension, a natural area for insight is the analysis of the $k$-nearest neighbor method. To our knowledge, all works that develop finite-sample high probability guarantees for the $k$-NN method do so by invoking assumptions of a stronger nature than those imposed in the present paper. At a high level, these assumptions amount to the density of $D$ being lower bounded by a positive constant on the support of $D$. Adapting these results to our setting, without stronger assumptions, may be a major undertaking. Alternatively, some classical works [15, 16] avoid stronger assumptions but only provide guarantees that hold in expectation or asymptotically, which we view as a significant practical weakness. Thus, a new analysis which adapts to the intrinsic dimension is an important, but nontrivial, direction for future work.
References


