Streaming Algorithms for High-Dimensional Robust Statistics

Ankit Pensia

Ilias Diakonikolas Daniel Kane Thanasis Pittas

Challenges in Modern Machine Learning

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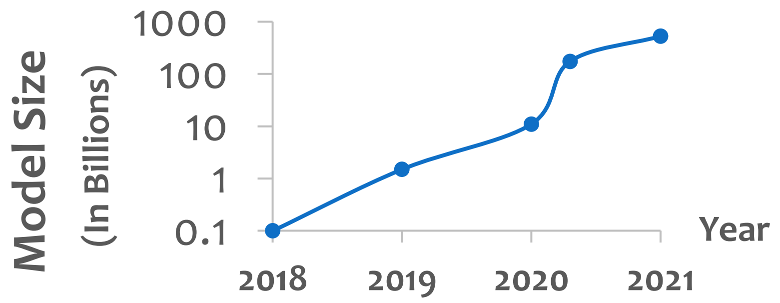
Huge Models and Datasets

- Both number of samples and dimension



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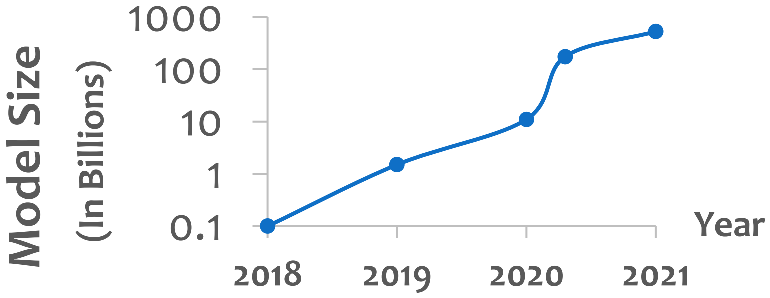

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  - Measurement errors
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- Need to use robust algorithms [DKKLMS16,LRV16]
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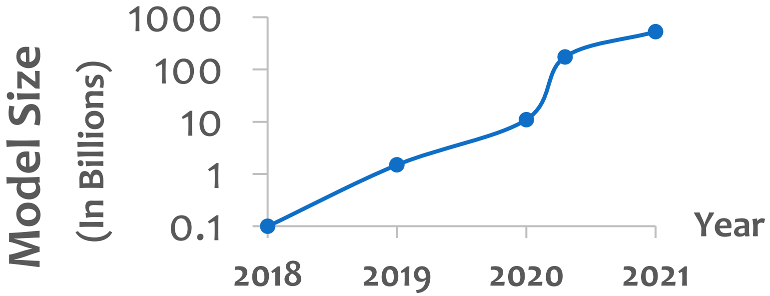

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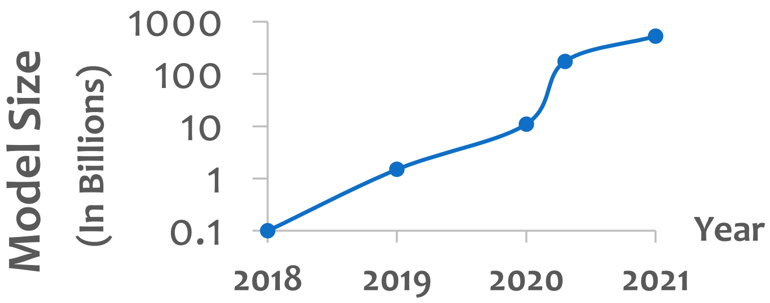

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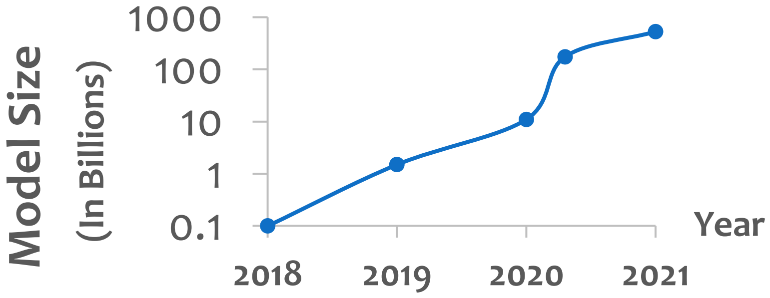

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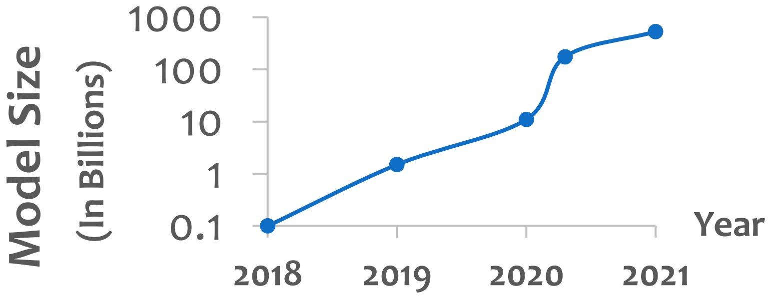

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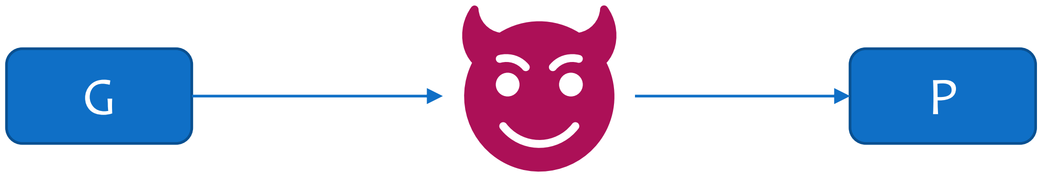
Problem Setup: Contamination & Streaming

Data Contamination Model



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Corrupted Distribution

$\mathrm{d}_{\mathrm{TV}}(P, G) \leq \epsilon$

Total-variation contamination

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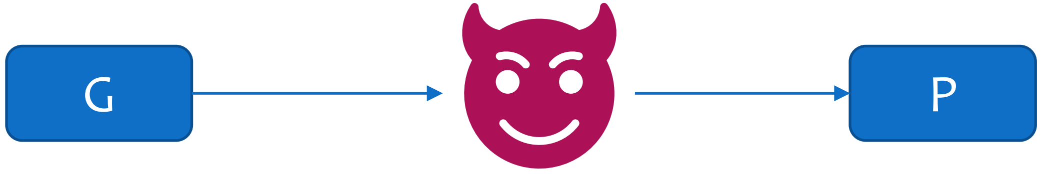

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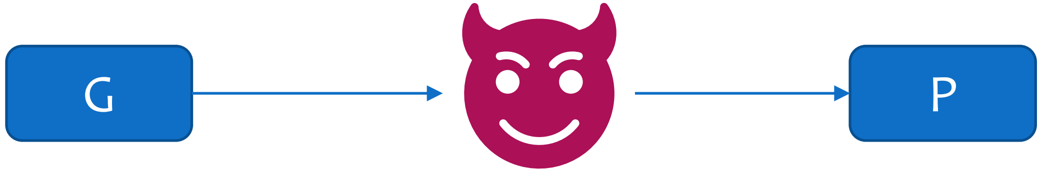

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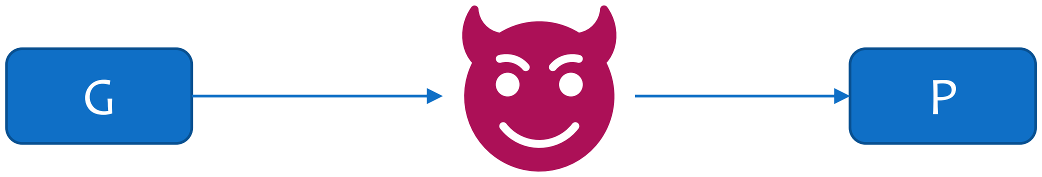

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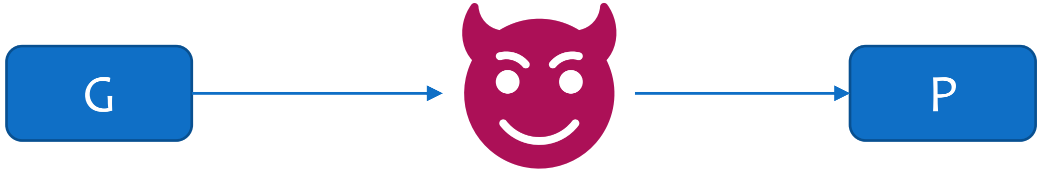

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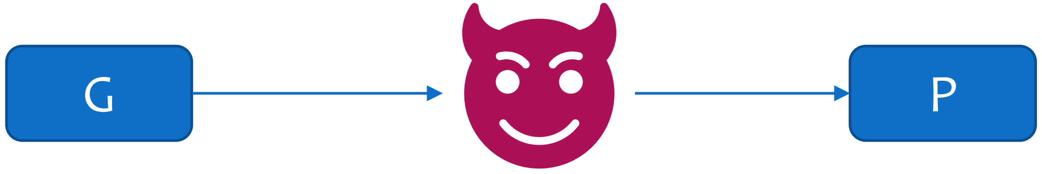

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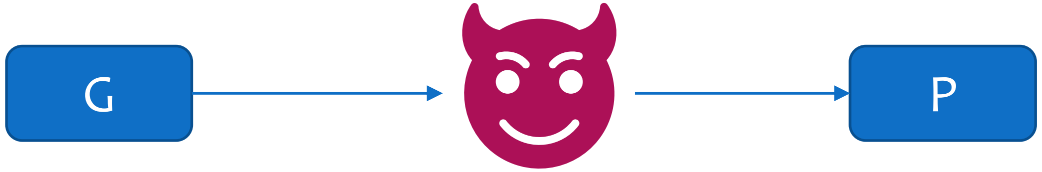

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Goal: Design an algorithm that is robust, fast, and memory-efficient

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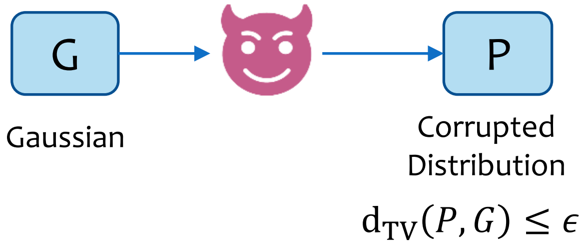
- Let $G = \mathcal{N}(\mu, I)$ be a Gaussian distribution in $\mathbb{R}^d$ with unknown mean



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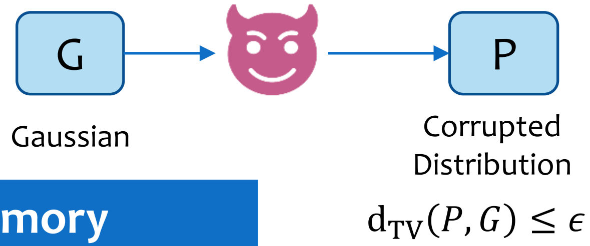

Known Polynomial-time Algorithms	Error Guarantee	Memory

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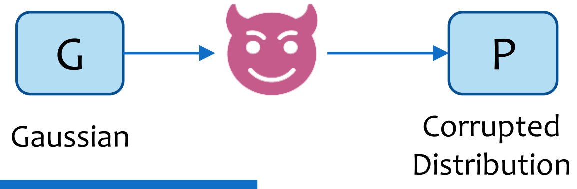

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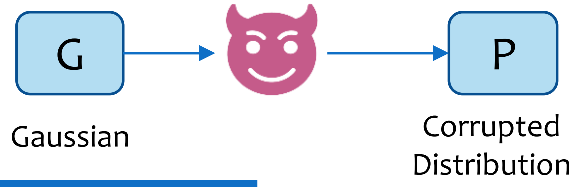

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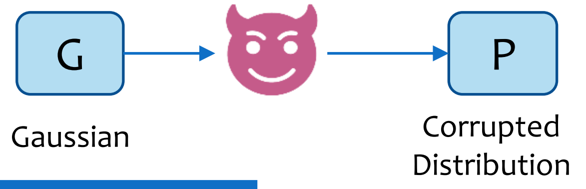

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Is there an efficient algorithm that has error $\tilde{O}(\epsilon)$ and uses memory $\tilde{O}(d)$?

Our Results: Robust Mean Estimation

Efficient Algorithms	Error	Memory
Naïve	$\epsilon \cdot \mathrm{poly}(d)$	d
Existing robust algo.	ϵ	$\frac{d^2}{\epsilon^2}$
This paper	$\boldsymbol{\epsilon}$	$\mathbf{d}$

Theorem[DKPP22] Let P be ϵ-corruption of $\mathcal{N}(\mu, I)$. Given poly$\left(d, \frac{1}{\epsilon}\right)$ i.i.d. samples from P in the streaming model, there is a nearly-linear time algorithm to compute $\hat{\mu}$ such that w.h.p.

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- Optimal error even with infinite samples and memory
- Extends to other well-behaved distributions:
  - Bounded covariance distributions
  - More generally, "stable" distributions

Our Results: Beyond Robust Mean Estimation

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Robust Stochastic Convex Optimization	$\min_{\theta \in \mathbb{R}^d} F(\theta)$ • $F(\theta) := \mathbb{E}_Z[f(\theta; Z)]$ • Well-conditioned • $\mathrm{Cov}(\nabla f(\theta; Z))$ bdd.	$\tilde{O}(d)$	$\lVert\hat{\theta} - \theta^*\rVert_2 = O(\sqrt{\epsilon})$

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Thank You!