COMPSCI 688: Probabilistic Graphical Models

Lecture 22: Gaussian Processes

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Overview

Gaussian Processes

GPs = distributions over *functions*

Function $f : \mathbb{R}^d \to \mathbb{R}$

Distribution over functions — $p(f)$ ("prior")

Why? Model an unknown function. Compute "posterior" $p(f|\cdots)$ conditioned on some observed values.

Demo

- prior samples
- posterior samples
- posterior mean and variance

Applications

- Bayesian optimization
- Spatial statistics
- Machine learning

Gaussian Processes

How to build a distribution over functions?

- **Key idea**: we only ever query a function at a finite number of points
- For any fixed $x^{(1)}, \dots, x^{(n)}$, model $f(x^{(1)}), \dots, f(x^{(n)})$ as jointly Gaussian

$$\begin{bmatrix} f(x^{(1)}) \\ f(x^{(2)}) \\ \vdots \\ f(x^{(n)}) \end{bmatrix} \sim \mathcal{N}(0, \Sigma)$$

What Σ? Needs to work for *any* set of input points.

Covariance Function

Take $\Sigma_{ij} = k(x^{(i)}, x^{(j)})$ where

$$k(x, x') := \mathrm{Cov}(f(x), f(x'))$$

is a **covariance function** or **kernel function**

- Specifies covariance between outputs $f(x)$, $f(x')$ for any inputs x, x'
- Example: $k(x, x') = \exp(-\frac{1}{2}(x - x')^2)$
- must lead to positive semidefinite matrices

Gaussian Process

This construction is a *Gaussian process* or “GP”.

Formally, a GP is a distribution over an infinite set of random variables (the values of $f(x)$ for *all* x), where the joint distribution of any finite subset is multivariate Gaussian.

A GP is specified by the covariance function $k(x, x')$. (We assume without loss of generality the mean is zero.)

We often write $f(x) \sim \mathrm{GP}(0, k(x, x'))$ or $f \sim \mathrm{GP}(0, k)$.

Demo

Demo: sampling from prior

Conditioning

How can we compute $p(f|\cdots)$ given some observations? Setup:

- Training inputs $x^{(1)}, \ldots, x^{(n)}$
- Test inputs $\hat{x}^{(1)}, \ldots, \hat{x}^{(m)}$
- Have joint Gaussian distribution over training and test *outputs*

$$\underbrace{f(x^{(1)}), \ldots, f(x^{(n)})}_{\mathbf{f}\text{:observed}}, \quad \underbrace{f(\hat{x}^{(1)}), \ldots, f(\hat{x}^{(m)})}_{\hat{\mathbf{f}}\text{:unobserved}}$$

$$\begin{bmatrix} \mathbf{f} \\ \hat{\mathbf{f}} \end{bmatrix} \sim \mathcal{N}\left(0, \begin{bmatrix} K_{XX} & K_{X\hat{X}} \\ K_{\hat{X}X} & K_{\hat{X}\hat{X}} \end{bmatrix}\right)$$

Notation:

- Matrices $X \in \mathbb{R}^{n \times d}$ and $\hat{X} \in \mathbb{R}^{m \times d}$ of training and test inputs
- Training covariance matrix $K_{X,X} \in \mathbb{R}^{n \times n}$ — entries $k(x^{(i)}, x^{(j)})$ for all (i, j)
- Test covariance matrix $K_{\hat{X}\hat{X}} \in \mathbb{R}^{m \times m}$
- Train-test covariance matrix $K_{X\hat{X}} \in \mathbb{R}^{n \times m}$

Want $p(\hat{\mathbf{f}}|\mathbf{f}) \implies$ Gaussian conditioning

Gaussian Conditioning

Suppose

$$\begin{bmatrix} z_a \\ z_b \end{bmatrix} \sim \mathcal{N}\left(0, \begin{bmatrix} \Sigma_{aa} & \Sigma_{ab} \\ \Sigma_{ba} & \Sigma_{bb} \end{bmatrix}\right)$$

Then

$$p(z_b|z_a) = \mathcal{N}(z_b|\Sigma_{ba}\Sigma_{aa}^{-1}z_a,\ \Sigma_{bb} - \Sigma_{ba}\Sigma_{aa}^{-1}\Sigma_{ab})$$

GP Conditioning

For the GP model, Gaussian conditioning gives

$$p(\hat{\mathbf{f}}|\mathbf{f}) = \mathcal{N}(K_{\hat{X}X}K_{XX}^{-1}\mathbf{f},\ K_{\hat{X}\hat{X}} - K_{\hat{X}X}K_{XX}^{-1}K_{X\hat{X}})$$

Demo: GP conditioning

Noisy Observations

We usually don't get to observe output values exactly. In *GP regression* we observe noisy outputs for each training input:

$$y^{(i)} = f(x^{(i)}) + \epsilon^{(i)}, \quad \epsilon^{(i)} \overset{\text{iid}}{\sim} \mathcal{N}(0, \sigma^2).$$

We want $p(\hat{\mathbf{f}}|\mathbf{y})$ where $\mathbf{y}$ is a vector of the $y^{(i)}$ values. The joint distribution is

$$\begin{bmatrix} \mathbf{y} \\ \hat{\mathbf{f}} \end{bmatrix} \sim \mathcal{N}\left(0, \begin{bmatrix} K_{XX} + \sigma^2 I & K_{X\hat{X}} \\ K_{\hat{X}X} & K_{\hat{X}\hat{X}} \end{bmatrix}\right)$$

Gaussian conditioning now gives

$$p(\hat{\mathbf{f}}|\mathbf{y}) = \mathcal{N}(K_{\hat{X}X}(K_{XX} + \sigma^2 I)^{-1}\mathbf{y},\, K_{\hat{X}\hat{X}} - K_{\hat{X}X}(K_{XX} + \sigma^2 I)^{-1}K_{X\hat{X}})$$

Demo: Gaussian conditioning with noisy observations