

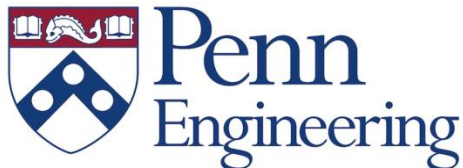
L_p -Testing

With P. Berman and S. Raskhodnikova (STOC'14+).

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Warren Center for Network and Data Sciences

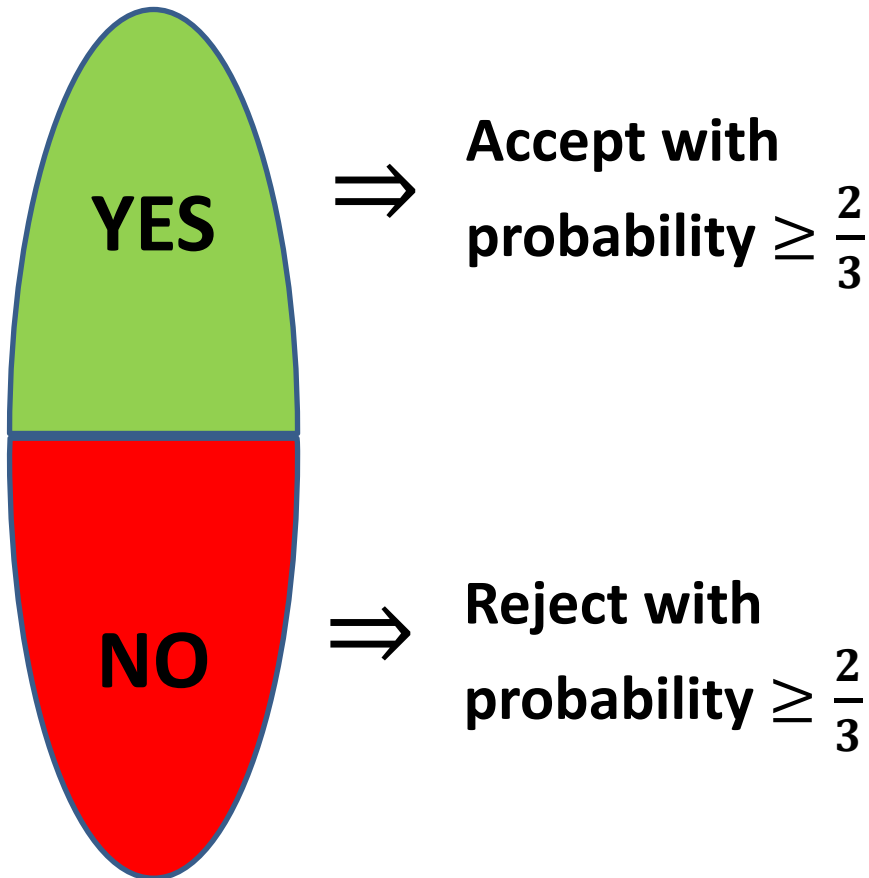
<http://grigory.us>



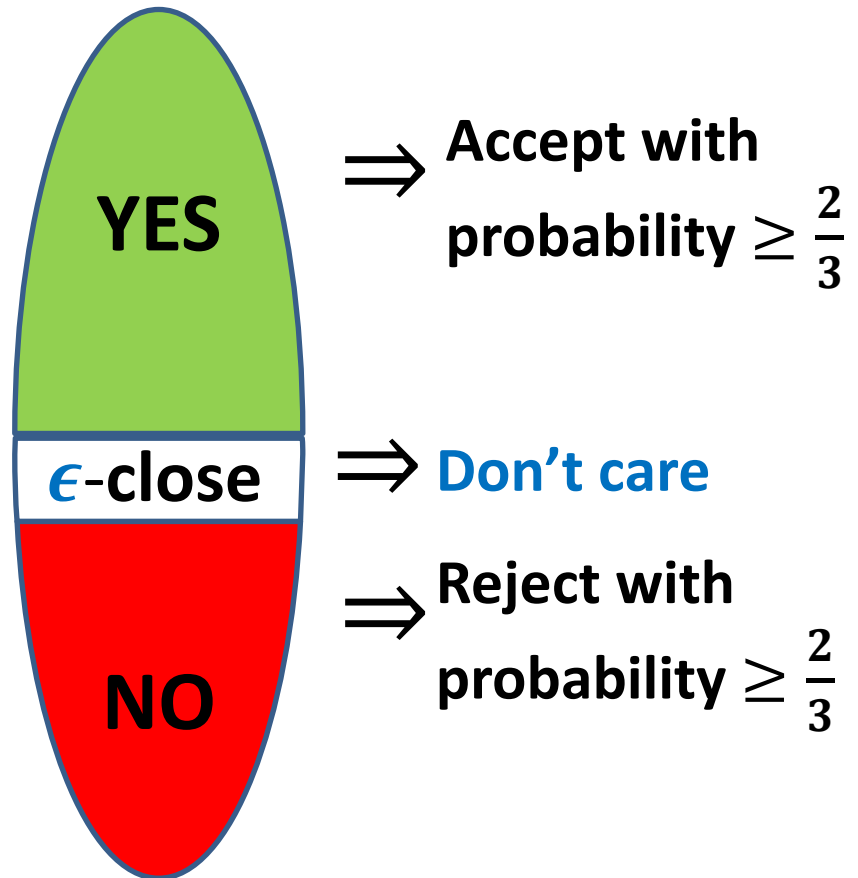
Property Testing

[Goldreich, Goldwasser, Ron; Rubinfeld, Sudan]

Randomized Algorithm



Property Tester



ϵ -close : $\leq \epsilon$ fraction has to be changed to become YES

Which stocks were growing?



Microsoft



IBM



Data from <http://finance.google.com>

Property testing: testing monotonicity?



Microsoft



IBM

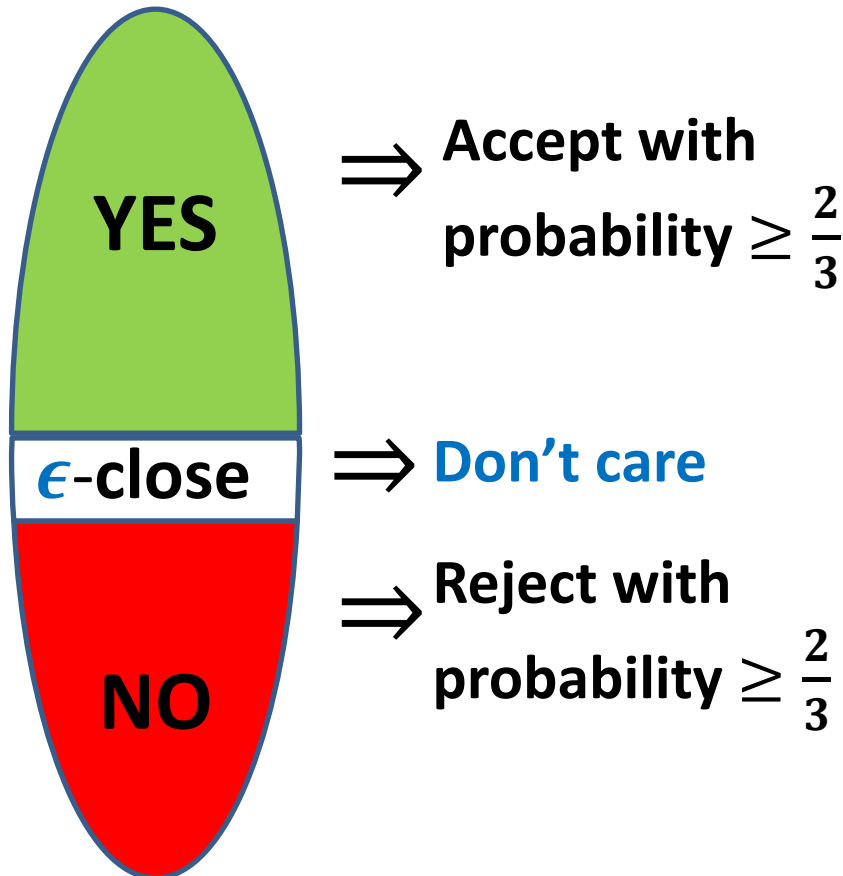


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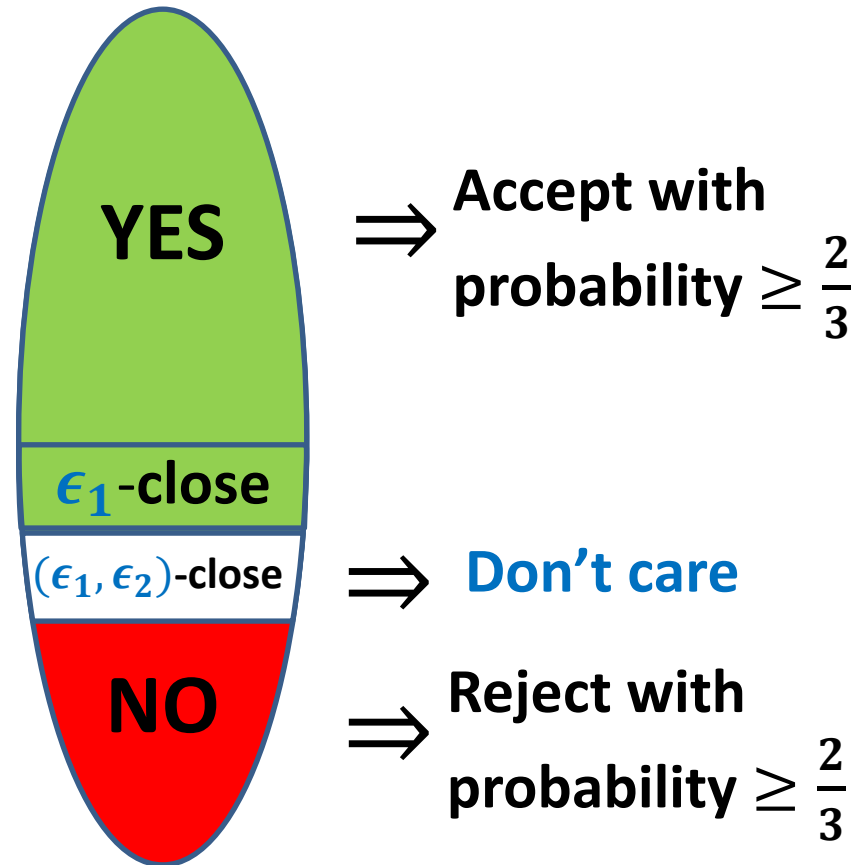
Tolerant Property Testing

[Parnas, Ron, Rubinfeld]

Property Tester



Tolerant Property Tester



ϵ -close : $\leq \epsilon$ fraction has to be changed to become YES

Tolerant monotonicity testing?



Microsoft



IBM

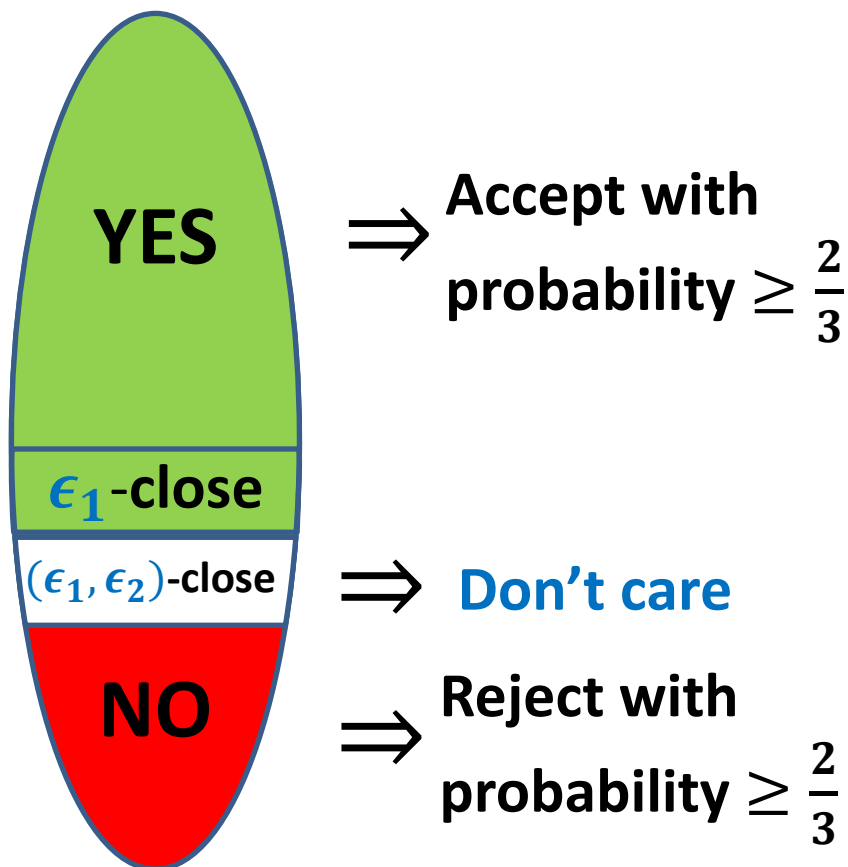


Data from <http://finance.google.com>

Tolerant “ L_1 Property Testing”

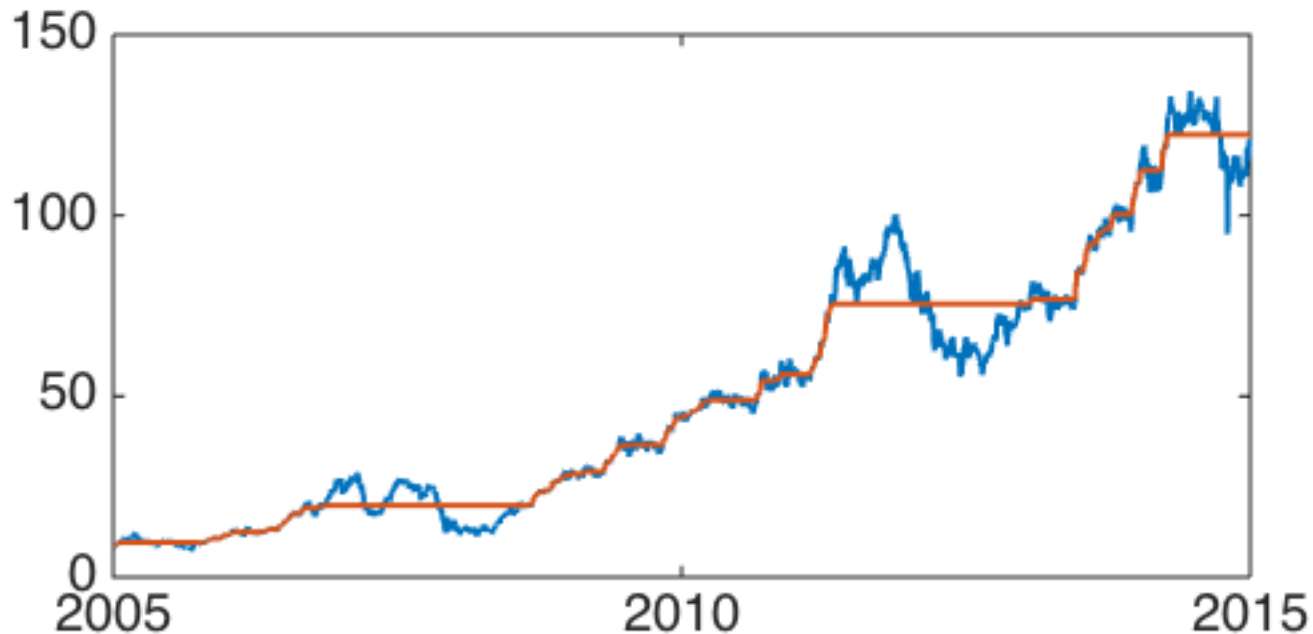
- $f: \{1, \dots, n\} \rightarrow [0,1]$
- \mathcal{P} = class of monotone functions
- $dist_1(f, \mathcal{P}) = \frac{\min_{g \in \mathcal{P}} |f - g|_1}{n}$
- ϵ -close: $dist_1(f, \mathcal{P}) \leq \epsilon$
- More general: distance approximation
- Even more general: isotonic regression

Tolerant “ L_1 Property Tester”



L_1 -Isotonic Regression

- Pool Adjacent Violators Algorithm
- Running time $O(n \log n)$ [Folklore]
- Available in Matlab/R packages



New L_p -Testing Model for Real-Valued Data

- **Generalizes** standard Hamming testing
- For $p > 0$ still has a **probabilistic interpretation**:
$$d_p(f, g) = (\mathbf{E}[|f - g|^p])^{1/p}$$
- Compatible with existing **PAC-style learning models** that have L_p -error (preprocessing for model selection)
- For Boolean functions, $d_0(f, g) = d_p(f, g)^p$.
- Various distances used widely in distribution testing

Our Contributions

1. Relationships between L_p -testing models
2. Algorithms
 - L_p -testers for $p \geq 1$
 - monotonicity, Lipschitzness, convexity
 - Tolerant L_p -tester for $p \geq 1$
 - monotonicity in 1D (sublinear algorithm for isotonic regression)
 - monotonicity in 2D
 - ❖ Our L_p -testers **beat lower bounds** for Hamming testers
 - ❖ **Simple algorithms** backed up by involved analysis
 - ❖ Uniformly sampled (or **easy to sample**) data suffices
3. Nearly tight lower bounds in many cases

Implications for Hamming Testing

Some techniques/results carry over to Hamming testing

- Improvement on **Levin's work investment strategy**
 - Connectivity of bounded-degree graphs [[Goldreich, Ron '02](#)]
 - Properties of images [[Raskhodnikova '03](#)]
 - Multiple-input problems [[Goldreich '13](#)]
- First example of **monotonicity testing** problem where **adaptivity helps**
- Improvements to Hamming testers for Boolean functions

Definitions

- $f: D \rightarrow [0,1]$ ($D =$ finite domain/poset)
- $\|f\|_p = (\sum_{x \in D} |f(x)|^p)^{1/p}$, for $p \geq 1$
- $\|f\|_0 =$ Hamming weight (# of non-zero values)
- Property $P =$ class of functions (monotone, convex, Lipschitz, ...)
- $dist_p(f, P) = \frac{\min_{g \in P} \|f - g\|_p}{\|1\|_p}$

Relationships: L_p -Testing

$Q_p(\mathbf{P}, \epsilon)$ = query complexity of L_p -testing property \mathbf{P} at distance ϵ

- $Q_1(\mathbf{P}, \epsilon) \leq Q_0(\mathbf{P}, \epsilon)$
- $Q_1(\mathbf{P}, \epsilon) \leq Q_2(\mathbf{P}, \epsilon)$ (Cauchy-Schwarz)
- $Q_1(\mathbf{P}, \epsilon) \geq Q_2(\mathbf{P}, \sqrt{\epsilon})$

Boolean functions $f: D \rightarrow \{0,1\}$

$$Q_0(\mathbf{P}, \epsilon) = Q_1(\mathbf{P}, \epsilon) = Q_2(\mathbf{P}, \sqrt{\epsilon})$$

Relationships: Tolerant L_p -Testing

$Q_p(\mathbf{P}, \epsilon_1, \epsilon_2)$ = query complexity of tolerant L_p -testing property \mathbf{P} with distance parameters ϵ_1, ϵ_2

- No general relationship between tolerant L_1 -testing and tolerant Hamming testing
- L_p -testing for $p > 1$ is close in complexity to L_1 -testing

$$Q_1(\mathbf{P}, \epsilon_1^p, \epsilon_2) \leq Q_p(\mathbf{P}, \epsilon_1, \epsilon_2) \leq Q_1(\mathbf{P}, \epsilon_1, \epsilon_2^p)$$

For Boolean functions $f: D \rightarrow \{0,1\}$

$$Q_0(\mathbf{P}, \epsilon_1, \epsilon_2) = Q_1(\mathbf{P}, \epsilon_1, \epsilon_2) = Q_p(\mathbf{P}, \epsilon_1^{1/p}, \epsilon_2^{1/p})$$

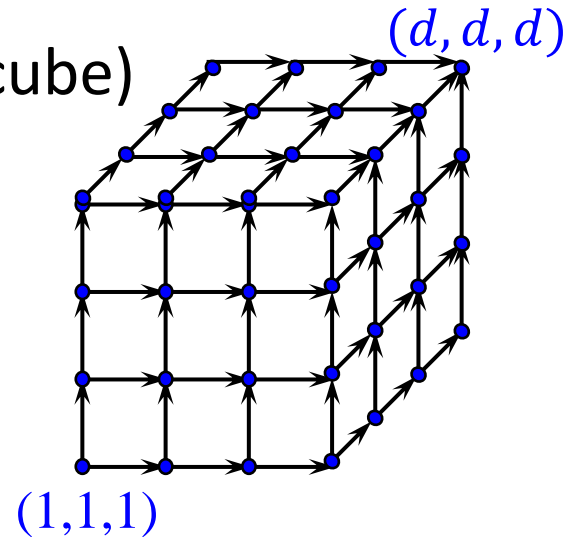
Testing Monotonicity

- Line ($D = [n]$)

	L_0	L_1
Upper bound	$O(\log n/\epsilon)$ [Ergun, Kannan, Kumar, Rubinfeld, Viswanathan'00]	$O(1/\epsilon)$
Lower bound	$\Omega(\log n/\epsilon)$ [Fischer'04]	$\Omega(1/\epsilon)$

Monotonicity

- Domain $D=[n]^d$ (vertices of d -dim hypercube)
- A function $f: D \rightarrow \mathbb{R}$ is **monotone** if increasing a coordinate of x does not decrease $f(x)$.
- Special case $d = 1$



$f: [n] \rightarrow \mathbb{R}$ is monotone $\Leftrightarrow f(1), \dots, f(n)$ is sorted.

One of the most studied properties in property testing [Ergün
Kannan Kumar Rubinfeld Viswanathan, Goldreich Goldwasser Lehman Ron, Dodis Goldreich Lehman
Raskhodnikova Ron Samorodnitsky, Batu Rubinfeld White, Fischer Lehman Newman Raskhodnikova
Rubinfeld Samorodnitsky, Fischer, Halevy Kushilevitz, Bhattacharyya Grigorescu Jung Raskhodnikova
Woodruff, ..., Chakrabarty Seshadhri, Blais, Raskhodnikova Yaroslavtsev, Chakrabarty Dixit Jha Seshadhri, ...]

Monotonicity: Key Lemma

- M = class of monotone functions
- Boolean slicing operator $f_{\mathbf{y}}: D \rightarrow \{0,1\}$

$$f_{\mathbf{y}}(x) = 1, \text{ if } f(x) \geq \mathbf{y},$$

$$f_{\mathbf{y}}(x) = 0, \text{ otherwise.}$$

- **Theorem:**

$$\text{dist}_1(f, M) = \int_0^1 \text{dist}_0(f_{\mathbf{y}}, M) d\mathbf{y}$$

Proof sketch: slice and conquer

1) Closest monotone function with **minimal L_1 -norm** is **unique** (can be denoted as an operator M_f^1).

2) $\|f - g\|_1 = \int_0^1 \|f_{\mathbf{y}} - g_{\mathbf{y}}\|_1 d\mathbf{y}$

3) M_f^1 and $f_{\mathbf{y}}$ commute: $(M_f^1)_{\mathbf{y}} = M^1_{(f_{\mathbf{y}})}$

$$\begin{aligned} \text{dist}_1(f, M) &= \frac{\|f - M_f^1\|_1}{|D|} \stackrel{2)}{=} \frac{\int_0^1 \|f_{\mathbf{y}} - (M_f^1)_{\mathbf{y}}\|_1 d\mathbf{y}}{|D|} \stackrel{3)}{=} \\ &= \frac{\int_0^1 \|f_{\mathbf{y}} - M^1_{(f_{\mathbf{y}})}\|_1 d\mathbf{y}}{|D|} = \int_0^1 \text{dist}_0(f_{\mathbf{y}}, M) d\mathbf{y} \end{aligned}$$

L_1 -Testers from Boolean Testers

Thm: A nonadaptive, 1-sided error L_0 -test for monotonicity of $f: D \rightarrow \{0,1\}$ is also an L_1 -test for monotonicity of $f: D \rightarrow [0,1]$.

Proof:

$$f(x) > f(y)$$



- A **violation** (x, y) :
- A nonadaptive, 1-sided error test queries a random set $Q \subseteq D$ and rejects iff Q contains a violation.
- If $f: D \rightarrow [0,1]$ is monotone, Q will not contain a violation.
- If $d_1(f, M) \geq \varepsilon$ then $\exists t^*: d_0(f_{(t^*)}, M) \geq \varepsilon$
- W.p. $\geq 2/3$, set Q contains a violation (x, y) for $f_{(t^*)}$

$$f_{(t^*)}(x) = 1, f_{(t^*)}(y) = 0$$

\Downarrow

$$f(x) > f(y)$$

- For Boolean functions $O(1/\varepsilon)$ sample is enough

Our Results: Testing Monotonicity

- Hypergrid ($D = [n]^d$)

	L_0	L_1
Upper bound	$O\left(\frac{d \log n}{\epsilon}\right)$ [Dodis et al. '99,..., Chakrabarti, Seshadhri '13]	$O\left(\frac{d}{\epsilon} \log \frac{d}{\epsilon}\right)$
Lower bound	$\Omega\left(\frac{d \log n}{\epsilon}\right)$ [Dodis et al.'99..., Chakrabarti, Seshadhri '13]	$\Omega\left(\frac{1}{\epsilon} \log \frac{1}{\epsilon}\right)$ Non-adaptive 1-sided error

- $2^{O(d)}/\epsilon$ **adaptive** tester for Boolean functions

Testing Monotonicity of $[n]^d \rightarrow \{0,1\}$

- $e^i = (0 \dots 1 \dots 0) = i$ -th unit vector.
- For $i \in [d]$, $\alpha \in [n]^d$ where $\alpha_i = 0$ an axis-parallel line along dimension i : $\{\alpha + x_i e^i \mid x_i \in [n]\}$
- $L_{n,d}$ = set of all $d n^{d-1}$ axis-parallel lines
- Dimension reduction for $f: [n]^d \rightarrow \{0,1\}$ [Dodis et al.'99]:

$$E_{\ell \sim L_{n,d}} \left[\text{dist} \left(f|_{\ell}, M \right) \right] \geq \frac{\text{dist}(f, M)}{2d}$$

- If $\text{dist}(f|_{\ell}, M) \geq \delta \Rightarrow O\left(\frac{1}{\delta}\right)$ -sample detects a violation

Testing Monotonicity on $[n]^d$

- Dimension reduction for $f: [n]^d \rightarrow \{0,1\}$ [Dodis et al.'99]:

$$E_{\ell \sim L_{n,d}} \left[\text{dist} \left(f|_{\ell}, M \right) \right] \geq \frac{\text{dist}(f, M)}{2d}$$

- If $\text{dist}(f|_{\ell}, M) \geq \delta \Rightarrow O\left(\frac{1}{\delta}\right)$ -sample can detect a violation

- “Inverse Markov”: For r. v. $X \in [0,1]$ with $E[X] = \mu$ and $c < 1$

$$\Pr[X \leq c\mu] \leq \frac{1 - \mu}{1 - c\mu} \Rightarrow \Pr\left[X \leq \frac{\mu}{2}\right] \leq 1 - \frac{\mu}{2 - \mu} \leq 1 - \frac{\mu}{2}$$

- $\Pr\left[\text{dist}(f|_{\ell}, M) \geq \frac{\text{dist}(f, M)}{4d}\right] \geq \frac{\text{dist}(f, M)}{4d} \Rightarrow O\left(\frac{d^2}{\epsilon^2}\right)$ -test

- [Dodis et al.] $O\left(\frac{d}{\epsilon} \log^2 \frac{d}{\epsilon}\right)$ via “Levin’s economical work investment strategy” (used in other papers for testing connectedness of a graph, properties of images, etc.)

Testing Monotonicity on $[n]^d$

- “Discretized Inverse Markov”

For r. v. $X \in [0,1]$ with $E[X] = \mu \leq \frac{1}{2}$ and $t = 3 \log 1/\mu$

$$\exists j \in [t]: \Pr[X \geq 2^{-j}] \geq \frac{2^j \mu}{4}$$

- For each $i \in [t]$ pick $O\left(\frac{1}{\mu 2^i}\right)$ samples of size $O(2^i) \Rightarrow$ complexity $O\left(\frac{1}{\mu} \log \frac{1}{\mu}\right)$
- For the right value j the test rejects with constant probability
- $\mu = E_{\ell \sim L_{n,d}}[\text{dist}(\mathbf{f}|_{\ell}, M)] \geq \frac{\text{dist}(\mathbf{f}, M)}{2d} \Rightarrow O\left(\frac{d}{\epsilon} \log \frac{d}{\epsilon}\right)$ -test

Distance Approximation and Tolerant Testing

Approximating L_1 -distance to monotonicity $\pm\delta$ w. $p. \geq 2/3$

f	L_0	L_1
$[n] \rightarrow [0,1]$	$\text{polylog } n \cdot \left(\frac{1}{\delta}\right)^{O(1/\delta)}$ [Saks Seshadhri 10]	$\Theta\left(\frac{1}{\delta^2}\right)$

- Sublinear algorithm for isotonic regression
- Improves $\tilde{O}\left(\frac{1}{\delta^2}\right)$ adaptive distance approximation of [Fattal,Ron'10] for Boolean functions
- Time complexity of tolerant L_1 -testing for monotonicity is

$$O\left(\frac{\epsilon_2}{(\epsilon_2 - \epsilon_1)^2}\right)$$

- Better dependence than what follows from distance approximation for $\epsilon_2 \ll 1$

Distance Approximation $f: [n] \rightarrow [0,1]$

Theorem: with constant probability over the choice of a random sample \mathbf{S} of size $O\left(\frac{1}{\delta^2}\right)$:

$$|dist_1(f|_{\mathbf{S}}, M) - dist_1(f, M)| < \delta$$

- Implies an $O\left(\frac{1}{(\epsilon_2 - \epsilon_1)^2}\right)$ tolerant tester by setting

$$\delta = \frac{(\epsilon_2 - \epsilon_1)}{3}$$

- $dist_1(\mathbf{f}, M) = \int_0^1 dist_0(\mathbf{f}_{\mathbf{y}}, M) d\mathbf{y}$
- Suffices: $\forall \mathbf{y}: |dist_0(\mathbf{f}_{\mathbf{y}}|_{\mathbf{S}}, M) - dist_0(\mathbf{f}_{\mathbf{y}}, M)| < \delta$
- Improves previous $\tilde{O}(1/\delta^2)$ algorithm [Fattal, Ron'10]

Distance Approximation

For $f: [n] \rightarrow \{0,1\}$ violation graph $G_f([n], E)$:

edge (x_1, x_2) if $x_1 \leq x_2, f(x_1) = 1, f(x_2) = 0$

MM(G) = maximum matching

VC(G) = minimum vertex cover

- $dist_0(f, M) = \frac{|MM(G_f)|}{|D|} = \frac{|VC(G_f)|}{|D|}$ [Fischer et al.'02]
- $dist_0(f|_S, M) = \frac{|MM(G_{f|_S})|}{|S|} = \frac{|VC(G_{f|_S})|}{|S|}$

$$\text{dist}_0(\mathbf{f}|\mathbf{S}, M) - \text{dist}_0(\mathbf{f}, M) < 0 \left(\frac{1}{\sqrt{|\mathbf{S}|}} \right)$$

Define: $Y(\mathbf{S}) = \frac{|\text{VC}_{f \cap \mathbf{S}}|}{|\mathbf{S}|}$

- $\text{dist}_0(\mathbf{f}|\mathbf{S}, M) = \frac{|\text{VC}_{f|\mathbf{S}}|}{|\mathbf{S}|} \leq \frac{|\text{VC}_{f \cap \mathbf{S}}|}{|\mathbf{S}|} = Y(\mathbf{S})$

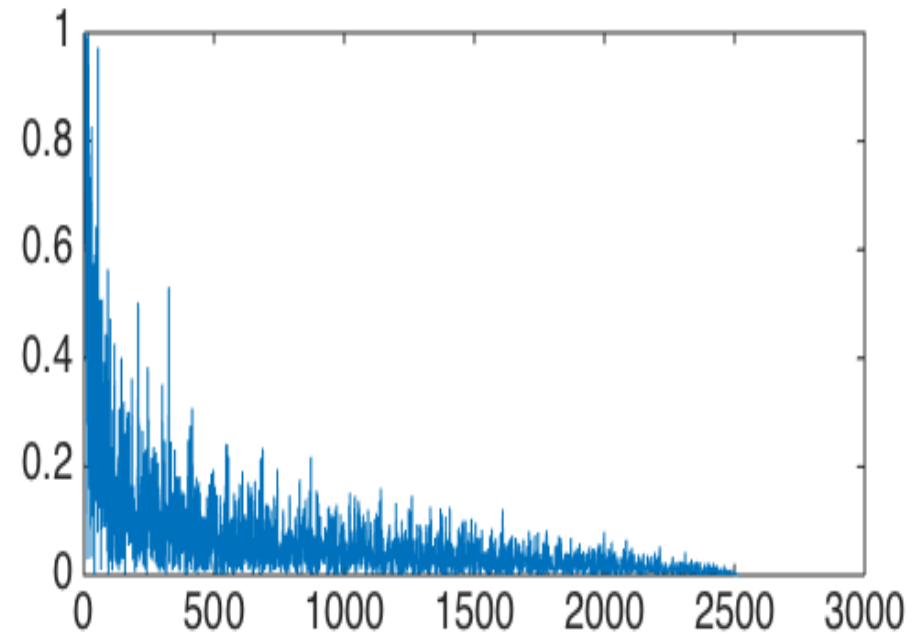
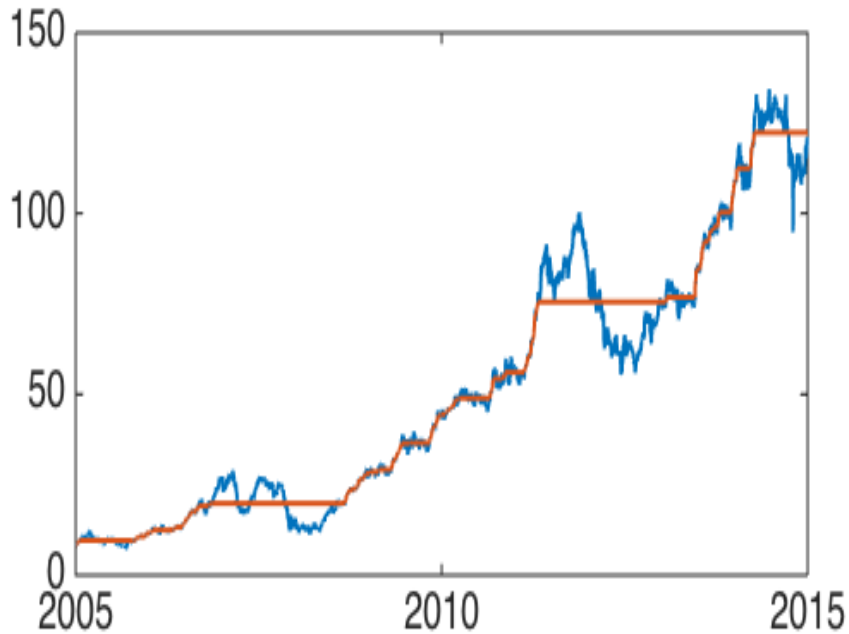
$Y(\mathbf{S})$ has hypergeometric distribution:

- $E[Y(\mathbf{S})] = \frac{|\text{VC}_f|}{|D|} = \text{dist}_0(\mathbf{f}, M)$

- $\text{Var}[Y(\mathbf{S})] \leq \frac{|\mathbf{S}| |\text{VC}_f|}{|D| |\mathbf{S}|^2} = \frac{\text{dist}_0(\mathbf{f}, M)}{|\mathbf{S}|} \leq \frac{1}{|\mathbf{S}|}$

Experiments

- Data: Apple stock price data (2005-2015) from Google Finance
- Left: L_1 -isotonic regression
- Right: multiplicative error vs. sample size



L_1 -Testers for Other Properties

Via combinatorial characterization of L_1 -distance to the property

- Lipschitz property $f: [n]^d \rightarrow [0,1]$:

$$\Theta\left(\frac{d}{\epsilon}\right)$$

Via (implicit) **proper learning**: approximate in L_1 up to error ϵ , test approximation on a random $O(1/\epsilon)$ -sample

- Convexity $f: [n]^d \rightarrow [0,1]$:

$$O\left(\epsilon^{-\frac{d}{2}} + \frac{1}{\epsilon}\right) \text{ (tight for } d \leq 2)$$

- Submodularity $f: \{0,1\}^d \rightarrow [0,1]$

$$2^{\tilde{O}\left(\frac{1}{\epsilon}\right)} + \text{poly}\left(\frac{1}{\epsilon}\right) \log d \text{ [Feldman, Vondrak 13, ...]}$$

L_p -Testing for Convex Optimization

- **Theory:** Convergence rates of gradient descent methods depends on:
 - Convexity / strong convexity constant
 - Lipschitz constant of the derivative
- **Practice:**
 - Q: How to pick learning rate in ML packages?
 - A: Set 0.01 and hope it converges fast
- Even non-tolerant L_p -testers can be used to sanity check convexity/Lipschitzness



A lot of open problems!

- L_p -Testing Fourier sparsity [Arnold, Backurs, Blais, Kapralov, Onak, Y.]
- Eric Price: Hey, I can do this better!

STAND BACK



**I'M GOING TO TRY
SCIENCE**



Open Problems

- Our complexity for L_p -testing convexity grows exponentially with d

Is there an L_p -testing algorithm for convexity with subexponential dependence on the dimension?

- Only have tolerant monotonicity for $d = 1, 2$.

Tolerant testers for higher dimensions?