

Journal Watch
IEEE Transactions on Information Theory
November 2019 and December 2019

Lekshmi Ramesh



Indian Institute of Science
Bangalore

December 14, 2019

Testing Ising Models

Constantinos Daskalakis, Nishanth Dikkala, and Gautam Kamath

- Distribution testing: Given samples from an unknown distribution p on \mathcal{X}^n , decide whether p has a particular property or is far from having it

Testing Ising Models

Constantinos Daskalakis, Nishanth Dikkala, and Gautam Kamath

- Distribution testing: Given samples from an unknown distribution p on \mathcal{X}^n , decide whether p has a particular property or is far from having it
- Canonical examples:

Testing Ising Models

Constantinos Daskalakis, Nishanth Dikkala, and Gautam Kamath

- Distribution testing: Given samples from an unknown distribution p on \mathcal{X}^n , decide whether p has a particular property or is far from having it
- Canonical examples:
 - Identity testing
Distinguish w.p. at least $2/3$ between $p = q$ and $d_{TV}(p, q) > \varepsilon$ for a fixed known q

Testing Ising Models

Constantinos Daskalakis, Nishanth Dikkala, and Gautam Kamath

- Distribution testing: Given samples from an unknown distribution p on \mathcal{X}^n , decide whether p has a particular property or is far from having it
- Canonical examples:
 - Identity testing
Distinguish w.p. at least $2/3$ between $p = q$ and $d_{TV}(p, q) > \varepsilon$ for a fixed known q
 - Independence testing

Testing Ising Models

Constantinos Daskalakis, Nishanth Dikkala, and Gautam Kamath

- Distribution testing: Given samples from an unknown distribution p on \mathcal{X}^n , decide whether p has a particular property or is far from having it
- Canonical examples:
 - Identity testing
Distinguish w.p. at least $2/3$ between $p = q$ and $d_{TV}(p, q) > \varepsilon$ for a fixed known q
 - Independence testing
- Univariate case requires $\Theta(\sqrt{k}/\varepsilon^2)$ samples, multivariate case requires $\Theta(k^{\frac{n}{2}}/\varepsilon^2)$ samples

Testing Ising Models

Constantinos Daskalakis, Nishanth Dikkala, and Gautam Kamath

- Distribution testing: Given samples from an unknown distribution p on \mathcal{X}^n , decide whether p has a particular property or is far from having it
- Canonical examples:
 - Identity testing
Distinguish w.p. at least $2/3$ between $p = q$ and $d_{TV}(p, q) > \varepsilon$ for a fixed known q
 - Independence testing
- Univariate case requires $\Theta(\sqrt{k}/\varepsilon^2)$ samples, multivariate case requires $\Theta(k^{\frac{n}{2}}/\varepsilon^2)$ samples
- This work: Distribution testing for Ising models

- Ising model: a distribution on $\{-1, +1\}^n$, has three parameters

- Ising model: a distribution on $\{-1, +1\}^n$, has three parameters
 - A graph $G = (V, E)$

- Ising model: a distribution on $\{-1, +1\}^n$, has three parameters
 - A graph $G = (V, E)$
 - Edge parameters θ_{uv}

- Ising model: a distribution on $\{-1, +1\}^n$, has three parameters
 - A graph $G = (V, E)$
 - Edge parameters θ_{uv}
 - Node parameters θ_v

$$p(x) \propto \exp\left(\sum_{v \in V} \theta_v x_v + \sum_{(u,v) \in E} \theta_{uv} x_u x_v\right)$$

- Ising model: a distribution on $\{-1, +1\}^n$, has three parameters
 - A graph $G = (V, E)$
 - Edge parameters θ_{uv}
 - Node parameters θ_v

$$p(x) \propto \exp\left(\sum_{v \in V} \theta_v x_v + \sum_{(u,v) \in E} \theta_{uv} x_u x_v\right)$$

- Main result: sample complexity bounds for Ising model identity testing and independence testing

- Ising model: a distribution on $\{-1, +1\}^n$, has three parameters
 - A graph $G = (V, E)$
 - Edge parameters θ_{uv}
 - Node parameters θ_v

$$p(x) \propto \exp\left(\sum_{v \in V} \theta_v x_v + \sum_{(u,v) \in E} \theta_{uv} x_u x_v\right)$$

- Main result: sample complexity bounds for Ising model identity testing and independence testing
- For tree structured models, independence testing requires $O(n/\varepsilon)$ samples

Recovery of Binary Sparse Signals With Biased Measurement Matrices

Axel Flinth and Sandra Keiper

- Recovery of sparse, binary signals using biased measurement matrices

Recovery of Binary Sparse Signals With Biased Measurement Matrices

Axel Flinth and Sandra Keiper

- Recovery of sparse, binary signals using biased measurement matrices
- Measurement matrix entries usually assumed to be drawn from centered distributions

Recovery of Binary Sparse Signals With Biased Measurement Matrices

Axel Flinth and Sandra Keiper

- Recovery of sparse, binary signals using biased measurement matrices
- Measurement matrix entries usually assumed to be drawn from centered distributions
- For recovering binary signals, biased entries can lead to better performance

Recovery of Binary Sparse Signals With Biased Measurement Matrices

Axel Flinth and Sandra Keiper

- Recovery of sparse, binary signals using biased measurement matrices
- Measurement matrix entries usually assumed to be drawn from centered distributions
- For recovering binary signals, biased entries can lead to better performance
- Basis pursuit with box constraints

$$\min_x \|x\|_1 \text{ subject to } Ax = b, x \in [0, 1]^N$$

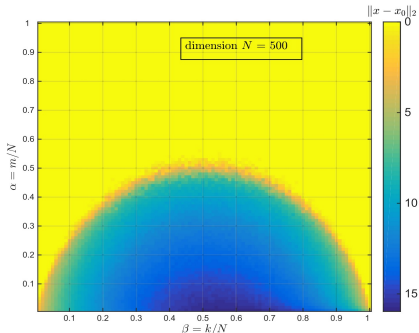
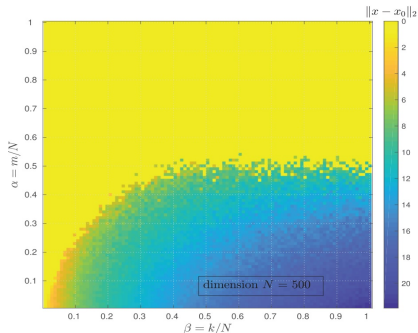


Figure 1: Recovery performance (a) Gaussian measurement matrix, (b) Bernoulli measurement matrix.

- Main result: Analysis of box constrained BP for biased A

$$A = \mu \mathbb{1} + D,$$

where μ is the bias and D has centered, subgaussian entries

- Main result: Analysis of box constrained BP for biased A

$$A = \mu \mathbb{1} + D,$$

where μ is the bias and D has centered, subgaussian entries

- For x_0 binary and k -sparse and $y = Ax_0$, x_0 is the unique solution to box constrained BP whp if

$$m \geq \max \left\{ \frac{R^2}{\mu^2}, \min\{k, N - k\} \right\} \log N$$

- Main result: Analysis of box constrained BP for biased A

$$A = \mu \mathbb{1} + D,$$

where μ is the bias and D has centered, subgaussian entries

- For x_0 binary and k -sparse and $y = Ax_0$, x_0 is the unique solution to box constrained BP whp if

$$m \geq \max \left\{ \frac{R^2}{\mu^2}, \min\{k, N - k\} \right\} \log N$$

- Under the same assumption, x_0 can be recovered by solving

$$\min_x \|Ax - b\|_2 \text{ subject to } x \in [0, 1]^N$$

Privacy With Estimation Guarantees

Hao Wang, Lisa Vo, Flavio P. Calmon, Muriel Médard, Ken R. Duffy, and
Mayank Varia

- The privacy-utility tradeoff

Privacy With Estimation Guarantees

Hao Wang, Lisa Vo, Flavio P. Calmon, Muriel Médard, Ken R. Duffy, and
Mayank Varia

- The privacy-utility tradeoff
 - User shares data with analyst and receives some utility

Privacy With Estimation Guarantees

Hao Wang, Lisa Vo, Flavio P. Calmon, Muriel Médard, Ken R. Duffy, and
Mayank Varia

- The privacy-utility tradeoff
 - User shares data with analyst and receives some utility
 - Involves privacy risk since analyst can make additional inferences

Privacy With Estimation Guarantees

Hao Wang, Lisa Vo, Flavio P. Calmon, Muriel Médard, Ken R. Duffy, and
Mayank Varia

- The privacy-utility tradeoff
 - User shares data with analyst and receives some utility
 - Involves privacy risk since analyst can make additional inferences
 - Apply privacy preserving mechanism to data before sharing, while guaranteeing utility

Privacy With Estimation Guarantees

Hao Wang, Lisa Vo, Flavio P. Calmon, Muriel Médard, Ken R. Duffy, and
Mayank Varia

- The privacy-utility tradeoff
 - User shares data with analyst and receives some utility
 - Involves privacy risk since analyst can make additional inferences
 - Apply privacy preserving mechanism to data before sharing, while guaranteeing utility
- Examples: Users sharing movie ratings, medical records shared for learning patterns

- Formulation

- Formulation

- A hidden variable S (deemed private by user)

- Formulation

- A hidden variable S (deemed private by user)
- A useful variable X that depends on S

- Formulation

- A hidden variable S (deemed private by user)
- A useful variable X that depends on S
- A privacy preserving mapping is applied to X to obtain Y

■ Formulation

- A hidden variable S (deemed private by user)
- A useful variable X that depends on S
- A privacy preserving mapping is applied to X to obtain Y
- Y is disclosed to analyst

- Formulation
 - A hidden variable S (deemed private by user)
 - A useful variable X that depends on S
 - A privacy preserving mapping is applied to X to obtain Y
 - Y is disclosed to analyst
- Main result: A χ^2 privacy utility function that captures how well analyst can reconstruct functions of X while restricting his ability to reconstruct functions of S

- Formulation
 - A hidden variable S (deemed private by user)
 - A useful variable X that depends on S
 - A privacy preserving mapping is applied to X to obtain Y
 - Y is disclosed to analyst

- Main result: A χ^2 privacy utility function that captures how well analyst can reconstruct functions of X while restricting his ability to reconstruct functions of S

- For finite \mathcal{X} and \mathcal{Y} , $\chi^2(X, Y)$ related to singular values of the matrix $D_X^{-\frac{1}{2}} P_{XY} D_Y^{-\frac{1}{2}}$ where
 - $P_{XY} \in \mathbb{R}^{|\mathcal{X}| \times |\mathcal{Y}|}$ has entries $P_{XY}(i, j)$,
 - D_X and D_Y are diagonal with marginals of X and Y on diagonal

Other interesting papers

- Snapshot Compressed Sensing: Performance Bounds and Algorithms. *S. Jalali and X. Yuan*
- Confidence Region of Singular Subspaces for Low-Rank Matrix Regression. *D. Xia*
- Statistical Mechanics of MAP Estimation: General Replica Ansatz. *A. Berezhi, R. R. Müller, and H. Schulz-Baldes*
- Analysis of Approximate Message Passing With Non-Separable Denoisers and Markov Random Field Priors. *Y. Ma, C. Rush, and D. Baron*