An introduction to SIR: A statistical method for dimension reduction in multivariate regression
Stephane Girard

To cite this version:
Stephane Girard. An introduction to SIR: A statistical method for dimension reduction in multivariate regression. 2014. hal-01058721

HAL Id: hal-01058721
https://hal.archives-ouvertes.fr/hal-01058721
Submitted on 27 Aug 2014

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.
An introduction to SIR: A statistical method for dimension reduction in multivariate regression

Stéphane Girard

*Mistis team, INRIA Grenoble Rhône-Alpes.*

http://mistis.inrialpes.fr/~girard

1 Sliced Inverse Regression (SIR)

1.1 Multivariate regression

Let \( Y \in \mathbb{R} \) and \( X \in \mathbb{R}^p \). The goal is to estimate \( G : \mathbb{R}^p \to \mathbb{R} \) such that
\[
Y = G(X) + \xi \quad \text{where } \xi \text{ is independent of } X.
\]

- Unrealistic when \( p \) is large (*curse of dimensionality*).
- **Dimension reduction** : Replace \( X \) by its projection on a subspace of lower dimension without loss of information on the distribution of \( Y \) given \( X \).
- **Central subspace** : smallest subspace \( S \) such that, conditionally on the projection of \( X \) on \( S \), \( Y \) and \( X \) are independent.

1.2 Dimension reduction

- Assume (for the sake of simplicity) that \( \dim(S) = 1 \) i.e. \( S = \text{span}(b) \), with \( b \in \mathbb{R}^p \implies \text{Single index model}:
\[
Y = g(b'X) + \xi
\]

where \( \xi \) is independent of \( X \).

- The estimation of the \( p \)-variate function \( G \) is replaced by the estimation of the univariate function \( g \) and of the direction \( b \).

- **Goal of SIR** [Li, 1991] : Estimate a basis of the central subspace. (*i.e. \( b \) in this particular case.*)
1.3 Reminder

Let $X_1, \ldots, X_n$ be $n$ points in $\mathbb{R}^p$ divided into $h$ classes $C_j$, $j = 1, \ldots, h$.

- **Empirical covariance matrix**
  
  $$\Sigma = \frac{1}{n} \sum_{i=1}^{n} (X_i - \bar{X})(X_i - \bar{X})^t$$
  where $\bar{X} = \frac{1}{n} \sum X_i$.

- **Within-class covariance matrix** “mean of covariances”
  
  $$\hat{W} = \sum_{j=1}^{h} \frac{n_j}{n} \hat{\Sigma}_j,$$
  where $\hat{\Sigma}_j$ is the empirical covariance matrix of class $j$ and $n_j = \text{card}(C_j)$.

- **Between-class covariance matrix** “covariance of means”
  
  $$\hat{B} = \sum_{i=1}^{n} \frac{n_j}{n} (\bar{X}_j - \bar{X})(\bar{X}_j - \bar{X})^t$$
  where $\bar{X}_j = \frac{1}{n_j} \sum X_i, X_i \in C_j$.

- $\Sigma = \hat{B} + \hat{W}$

- Let $b^tX$ the projection of the random vector on the axis $b$. Then, $\text{var}(b^tX) = b^t\text{cov}(X)b$.

1.4 SIR

**Idea:**

- Find the direction $b$ such that $b^tX$ best explains $Y$.
- Conversely, when $Y$ is fixed, $b^tX$ should not vary.
- Find the direction $b$ minimizing the variations of $b^tX$ given $Y$.

**In practice:**

- The support of $Y$ is divided into $h$ slices $S_j$.
- **Minimization of the within-slice variance of $b^tX$** under the constraint $\text{var}(b^tX) = 1$.
- Equivalent to maximizing the between-slice variance under the same constraint.
1.5 Illustration

1.6 Estimation procedure

Given a sample \( \{ (X_1, Y_1), \ldots, (X_n, Y_n) \} \), the direction \( b \) is estimated by

\[
\hat{b} = \arg\max_b b' \tilde{\Gamma} b \text{ such that } b' \hat{\Sigma} b = 1.
\]  

where \( \hat{\Sigma} \) is the empirical covariance matrix and \( \tilde{\Gamma} \) is the between-slice covariance matrix defined by

\[
\tilde{\Gamma} = \sum_{j=1}^{h} \frac{n_j}{n} (\bar{X}_j - \bar{X})(\bar{X}_j - \bar{X})', \quad \bar{X}_j = \frac{1}{n_j} \sum_{Y_i \in S_j} X_i,
\]

where \( n_j \) is the number of observations in the slice \( S_j \).

The optimization problem (1) has a closed-form solution: \( \hat{b} \) is the eigenvector of \( \Sigma^{-1} \tilde{\Gamma} \) associated to the largest eigenvalue.

1.7 Illustration

Simulated data.

- Sample \( \{ (X_1, Y_1), \ldots, (X_n, Y_n) \} \) of size \( n = 100 \) with \( X_i \in \mathbb{R}^p \) and \( Y_i \in \mathbb{R} \), \( i = 1, \ldots, n \).
- \( X_i \sim \mathcal{N}_p(0, \Sigma) \) where \( \Sigma = Q \Delta Q' \) with
  - \( \Delta = \text{diag}(p^0, \ldots, 2^0, 1^0) \),
  - \( \theta \) controls the decreasing rate of the eigenvalue screeplot,
- $Q$ is an orientation matrix drawn from the uniform distribution on the set of orthogonal matrices.

- $Y_i = g(b^t X_i) + \xi$ where
  - $g$ is the link function $g(t) = \sin(\pi t/2)$,
  - $b$ is the true direction $b = 5^{-1/2}Q(1, 1, 1, 1, 0, \ldots, 0)^t$,
  - $\xi \sim \mathcal{N}_i(0, 9.10^{-4})$

1.8 Results with $\theta = 2$, dimension $p = 10$

1.9 Results with $\theta = 2$, dimension $p = 50$

1.10 Explanation

Problem : $\hat{\Sigma}$ may be singular or at least ill-conditioned in several situations.

- Since $\text{rank}(\hat{\Sigma}) \leq \min(n - 1, p)$, if $n \leq p$ then $\hat{\Sigma}$ is singular.
• Even if \( n \) and \( p \) are of the same order, \( \hat{\Sigma} \) is ill-conditioned, and its inversion yields numerical problems in the estimation of the central subspace.

• The same phenomenon occurs if the coordinates of \( X \) are strongly correlated.

In the previous example, the condition number of \( \Sigma \) was \( p^0 \).

2 Regularization of SIR

2.1 Regularized SIR

• We propose to compute \( \hat{b} \) as the eigenvector associated to the largest eigenvalue of \((\Omega \hat{\Sigma} + I_p)^{-1}\Omega\hat{\Gamma}\).

• \( \Omega \) describes which directions in \( \mathbb{R}^p \) are more likely to contain \( b \).

\[ \Rightarrow \text{The inversion of } \hat{\Sigma} \text{ is replaced by the inversion of } \Omega \hat{\Sigma} + I_p. \]

\[ \Rightarrow \text{For a well-chosen } a \text{ priori matrix } \Omega, \text{ numerical problems disappear.} \]

2.2 Links with existing methods

• Ridge [Zhong et al, 2005]: \( \Omega = \tau^{-1}I_p \). No privileged direction for \( b \) in \( \mathbb{R}^p \). \( \tau > 0 \) is a regularization parameter.

• PCA+SIR [Chiaromonte et al, 2002]:

\[ \Omega = \sum_{j=1}^{d} \frac{1}{\delta_j} \hat{q}_j \hat{q}_j^t, \]

where \( d \in \{1, \ldots, p\} \) is fixed, \( \delta_1 \geq \cdots \geq \delta_d \) are the \( d \) largest eigenvalues of \( \hat{\Sigma} \) and \( \hat{q}_1, \ldots, \hat{q}_d \) are the associated eigenvectors.

2.3 Three new methods

• PCA+ridge:

\[ \Omega = \frac{1}{\tau} \sum_{j=1}^{d} \hat{q}_j \hat{q}_j^t. \]

In the eigenspace of dimension \( d \), all the directions are \( a \text{ priori} \) equivalent.

• Tikhonov: \( \Omega = \tau^{-1}\hat{\Sigma} \). The directions with large variance are the most likely to contain \( b \).

• PCA+Tikhonov:

\[ \Omega = \frac{1}{\tau} \sum_{j=1}^{d} \delta_j \hat{q}_j \hat{q}_j^t. \]

In the eigenspace of dimension \( d \), the directions with large variance are the most likely to contain \( b \).
2.4 Recall of SIR results with $\theta = 2$ and $p = 50$

Blue: Projections $b^t X_i$ on the true direction $b$ versus $Y_i$,
Red: Projections $\hat{b}^t X_i$ on the estimated direction $\hat{b}$ versus $Y_i$,
Green: $b^t X_i$ versus $\hat{b}^t X_i$.

2.5 Regularized SIR results (PCA + Ridge)

Blue: Projections $b^t X_i$ on the true direction $b$ versus $Y_i$,
Red: Projections $\hat{b}^t X_i$ on the estimated direction $\hat{b}$ versus $Y_i$,
Green: $b^t X_i$ versus $\hat{b}^t X_i$.

2.6 Validation on simulations

**Proximity criterion** between the true direction $b$ and the estimated ones $\hat{b}^{(r)}$ on $N = 100$ replications:

$$PC = \frac{1}{N} \sum_{r=1}^{N} \cos^2(b, \hat{b}^{(r)})$$

- $0 \leq PC \leq 1$,
- a value close to 0 implies a low proximity: The $\hat{b}^{(r)}$ are nearly orthogonal to $b$,
- a value close to 1 implies a high proximity: The $\hat{b}^{(r)}$ are approximately collinear with $b$. 

6
2.7 Influence of the regularization parameter

$\log \tau$ versus PC. The “cut-off” dimension and the condition number are fixed ($d = 20$ and $\theta = 2$).

- Ridge and Tikhonov: significant improvement if $\tau$ is large,
- PCA+SIR: reasonable results compared to SIR,
- PCA+ridge and PCA+Tikhonov: small sensitivity to $\tau$.

2.8 Sensitivity with respect to the condition number of the covariance matrix

$\theta$ versus PC. The “cut-off” dimension is fixed to $d = 20$. The optimal regularization parameter is used for each value of $\theta$.

- Only SIR is very sensitive to the ill-conditioning,
- ridge and Tikhonov: similar results,
- PCA+ridge and PCA+Tikhonov: similar results.

2.9 Sensitivity with respect to the “cut-off” dimension

$d$ versus PC. The condition number is fixed ($\theta = 2$). The optimal regularization parameter is used for each value of $d$. 

7
• PCA+SIR: very sensitive to $d$.
• PCA+ridge and PCA+Tikhonov: stable as $d$ increases.

3 Application to real data

3.1 Estimation of Mars surface physical properties from hyperspectral images

Context:
• Observation of the south pole of Mars at the end of summer, collected during orbit 61 by the French imaging spectrometer OMEGA on board Mars Express Mission.
• 3D image: On each pixel, a spectra containing $p = 184$ wavelengths is recorded.
• This portion of Mars mainly contains water ice, CO$_2$ and dust.

Goal: For each spectra $X \in \mathbb{R}^p$, estimate the corresponding physical parameter $Y \in \mathbb{R}$ (grain size of CO$_2$).

3.2 An inverse problem

Forward problem.
• Physical modeling of individual spectra with a surface reflectance model.
• Starting from a physical parameter $Y$, simulate $X = F(Y)$.
• Generation of $n = 12,000$ synthetic spectra with the corresponding parameters. \[ \Rightarrow \text{Learning database.} \]

Inverse problem.
• Estimate the functional relationship \( Y = G(X) \).
• Dimension reduction assumption \( G(X) = g(b'X) \).
• \( b \) is estimated by (regularized) SIR, \( g \) is estimated by a nonparametric one-dimensional regression.

3.3 Estimated function \( g \)

Estimated function \( g \) between the projected spectra \( b'X \) on the first axis of regularized SIR (PCA+ridge) and \( Y \), the grain size of \( \text{CO}_2 \).

3.4 Estimated \( \text{CO}_2 \) maps

Grain size of \( \text{CO}_2 \) estimated with SIR (left) and regularized SIR (right) on a hyperspectral image of Mars.

3.5 Extensions

• **Kernel SIR.** The usual dot product \( b'X \) is replaced by a kernel.
  http://www.hmwu.idv.tw/KSIR/

• **Sparse SIR.** Introduction of a \( L_1 \) penalty on \( b \) to obtain sparse axes.
3.6 References on this work


3.7 References on SIR


