Guaranteed characterization of exact non-asymptotic confidence regions as defined by LSCR and SPS

Michel Kieffer, Eric Walter

To cite this version:

Michel Kieffer, Eric Walter. Guaranteed characterization of exact non-asymptotic confidence regions as defined by LSCR and SPS. Automatica, Elsevier, 2014, 50 (2), pp.507-512. <10.1016/j.automatica.2013.11.010>. <hal-00935817>

HAL Id: hal-00935817
https://hal-supelec.archives-ouvertes.fr/hal-00935817
Submitted on 24 Jan 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.
Guaranteed characterization of exact non-asymptotic confidence regions as defined by LSCR and SPS

Michel Kieffer$^{a,b}$, Eric Walter$^a$,

$^a$L2S, CNRS, Supelec, Univ Paris-Sud, 3 rue Joliot-Curie, 91192 Gif-sur-Yvette, France

$^b$Institut Universitaire de France, 103 bld Saint-Michel, 75005 Paris

Abstract

In parameter estimation, it is often desirable to supplement the estimates with an assessment of their quality. A new family of methods proposed by Campi et al. for this purpose is particularly attractive, as it makes it possible to obtain exact, non-asymptotic confidence regions under mild assumptions on the noise distribution. A bottleneck of this approach, however, is the numerical characterization of these confidence regions. So far, it has been carried out by gridding, which provides no guarantee as to its results and is only applicable to low dimensional spaces. This paper shows how interval analysis can contribute to removing this bottleneck.

Key words: Confidence regions; Interval analysis; Nonlinear system identification.

1 Introduction

When a vector $p$ of parameters of some approximate mathematical model is estimated from a noisy data vector $y$, this is usually via the minimization of some cost function $J(p)$, for instance $J(p) = \|y - y^m(p)\|_2^2$, where $y^m(p)$ is the vector of model outputs, assumed here to be a deterministic function of $p$ and $\|\cdot\|_2$ is a (possibly weighted) $\ell_2$ norm. Then $\hat{p} = \arg\min_p J(p)$.

Even if $y$ and $y^m(\hat{p})$ are reassuringly similar, it would be naive to consider $\hat{p}$ as the final answer to the estimation problem. One should instead attempt to attach some quality tag to $\hat{p}$ by assessing the reliability of the numerical values thus obtained. A key issue is drawing conclusions that are as little prejudiced as possible, and the approaches recently proposed by Campi et al. for this purpose [1, 3] are particularly attractive. A difficulty with these approaches, however, is the numerical characterization of these confidence regions. So far, it has been carried out by gridding, which provides no guarantee as to its results and is only applicable to low dimensional spaces.

The aim of this paper is to show how interval analysis can contribute removing this bottleneck, by providing guaranteed results, as well as results in high dimensional spaces. The approaches Leave-out Sign-dominant Correlated Regions (LSCR) [1] and Sign-Perturbed Sums (SPS) [3] recently proposed by Campi et al. are briefly recalled in Section 2. Section 3 shows how interval analysis can be used to characterize the exact confidence regions defined by LSCR and SPS in a guaranteed way. Examples are in Section 4 and conclusions in Section 5.

2 LSCR and SPS

The most striking feature of LSCR and SPS is that they avoid a large number of the usual assumptions about the noise corrupting the data yet provide an exact characterization of parameter uncertainty in non-asymptotic conditions. Both require only the noise samples to be independently distributed with distributions symmetric with respect to zero. For LSCR, arbitrary noise can even be dealt with if the regressors are random, independently identically and symmetrically distributed, and independent of the noise [2, 5].

LSCR [1] looks for a region $\Theta$ to which the parameter vector $p^*$ of the model assumed to have generated the data belongs with a specified probability. Let $e_i(p)$ be a prediction error, such that $e_i(p^*)$ is a realization of the noise corrupting the data at time $t$. It may, for instance, be the difference between some output measurement $y_t$, 

---

* This work has been partly supported by the ANR CPP.

Email addresses: kieffer@lss.supelec.fr (Michel Kieffer), walter@lss.supelec.fr (Eric Walter).

Preprint submitted to Automatica 24 January 2014
and the corresponding model output \( y_t^{\text{in}}(p) \). The procedure for computing one such confidence region is as follows:

1. Select two integers \( r \geq 0 \) and \( q \geq 0 \).
2. For \( t = 1, \ldots, k + r = n \), compute
   \[
   c_{t-r}^i(p) = \varepsilon_{t-r}^i(p) \varepsilon_t(p),
   \]
   \( i = 1, \ldots, m \), where \( I_i \) is a subset of a set \( \mathcal{I} \) of indexes and the collection \( \mathcal{G} \) of these subsets \( I_i \), \( i = 1, \ldots, m \), forms a group under symmetric difference, i.e., \( (I_i \cup I_j) - (I_i \cap I_j) \in \mathcal{G} \).
3. Compute \( s_{t-r}^i(p) = \sum_{k \in I_i} c_{k,t}^i(p) \), \( i = 1, \ldots, m \), where \( I_i \) is a subset of a set \( \mathcal{I} \) of indexes and the collection \( \mathcal{G} \) of these subsets \( I_i \), \( i = 1, \ldots, m \), forms a group under symmetric difference, i.e., \( (I_i \cup I_j) - (I_i \cap I_j) \in \mathcal{G} \).
4. Find the set \( \Theta_{r,q}^j \) such that at least \( q \) of the \( s_{t-r}^i(p) \) are larger than 0 and at least \( q \) are smaller than 0.

The probability that \( p^* \) belongs to \( \Theta_{r,q}^j \) is \( 1 - 2q/m \). The shape and size of \( \Theta_{r,q}^j \) depend not only on the values given to \( q \) and \( r \) but also on the group \( \mathcal{G} \) and its number of elements \( m \). A procedure for generating a group of appropriate size is suggested in [4].

The set \( \Theta_{r,q}^j \) may be defined more formally as
\[
\Theta_{r,q}^j = \Theta_{r,q}^1 \cap \Theta_{r,q}^2, \quad \text{with, for } j = 1, 2,
\]
\[
\Theta_{r,q}^j = \left\{ p \in \mathbb{P} \text{ such that } \sum_{i=1}^m \tau_{i,j}^r(p) \geq q \right\},
\]
where \( \mathbb{P} \) is the prior domain for \( p \) and \( \sum_{i=1}^m \tau_{i,j}^r(p) \geq q \) if \( (-1)^j s_{t-r}^i(p) \geq 0 \) and \( \tau_{i,j}^r(p) = 0 \) else. The set \( \Theta_{r,q}^1 \) contains all values of \( p \in \mathbb{P} \) such that at least \( q \) of the functions \( s_{t-r}^i(p) \) are smaller than 0, whereas \( \Theta_{r,q}^2 \) contains all values of \( p \in \mathbb{P} \) such that at least \( q \) of the functions \( s_{t-r}^i(p) \) are larger than 0.

When the model studied is driven by an input \( u_t \), one may obtain a similar confidence region by substituting \( c_{t-s}^u(p) = u_{t-s} \varepsilon_t(p) \varepsilon_t(p) \) for (1) in the procedure above, thus replacing autocorrelations by intercorrelations. One then computes a set \( \Theta_{s,q}^u \), again such that \( \Pr \{ p^* \in \Theta_{s,q}^u \} = 1 - 2q/m \).

The fact that the set \( \Theta_{r,q}^j \) (or \( \Theta_{s,q}^u \)) obtained by this approach is exact does not mean that its volume is minimal, and the resulting confidence region may turn out to be much too large to be useful. One may then intersect such regions. For a given value of \( q \) and \( m \), assume that \( n_e \) confidence regions \( \Theta_{r,q}^j \) and \( n_u \) confidence regions \( \Theta_{s,q}^u \) have been obtained for \( n_e \) values of \( r \) and \( n_u \) values of \( s \). The probability that \( p^* \) belongs to the intersection \( \Theta \) of these \( (n_e + n_u) \) regions then satisfies \( \Pr \{ p^* \in \Theta \} \geq 1 - (n_e + n_u)2q/m \). The price to be paid for taking the intersection of several confidence regions is that the probability that \( p^* \) belongs to the resulting confidence region is no longer known exactly, as only a lower bound for this probability is available.

SPS [3] also provides a confidence region to which \( p^* \) belongs with a specified probability, by exploiting the symmetry of the noise distribution and the independence between noise samples. It is designed for linear regression, where \( y_t = \varphi_t(p)^T p^* + u_t, t = 1, \ldots, n \), with \( \varphi_t \) a known regression vector that does not depend on the unknown parameters. It computes an exact confidence region for \( p^* \) around the least-squares estimate \( \hat{p} \), which is the solution to the normal equations \( \sum_{i=1}^n \varphi_i (y_t - \varphi_i^T \hat{p}) = 0 \).

For a generic \( p \), define
\[
s_0(p) = \sum_{i=1}^n \varphi_i (y_t - \varphi_i^T p),
\]
and the sign-perturbed sums
\[
s_i(p) = \sum_{i=1}^n \alpha_{i,t} \varphi_i (y_t - \varphi_i^T p),
\]
where \( i = 1, \ldots, m - 1 \) and \( \alpha_{i,t} \) are independent and identically distributed (i.i.d.) random signs, so \( \alpha_{i,t} = \pm 1 \) with equal probability, and
\[
z_i(p) = \| s_i(p) \|_2^2, i = 0, \ldots, m - 1.
\]

A confidence region \( \Sigma_q \) is obtained as the set of all values of \( p \) such that \( z_0(p) \) is not among the \( q \) largest values of \( (z_i(p))_{i=0}^{m-1} \). In [3], it has been shown that \( p^* \) belongs to \( \Sigma_q \) with exact probability \( 1 - q/m \). \( \Sigma_q \) may be defined more formally as
\[
\Sigma_q = \left\{ p \in \mathbb{P} \text{ such that } \sum_{i=1}^{m-1} \tau_i(p) \geq q \right\}
\]
where \( \tau_i(p) = 1 \) if \( z_i(p) - z_0(p) > 0 \) and \( \tau_i(p) = 0 \) else. This is justified by the fact that if \( \sum_{i=1}^{m-1} \tau_i(p) \geq q \), then one has \( \tau_i(p) = 1 \) for at least \( q \) out of the \( m - 1 \) functions \( \tau_i(p) \). As a consequence, there are at least \( q \) functions \( z_i(p) \) such that \( z_i(p) > z_0(p) \) and \( z_0(p) \) is not among the \( q \) largest values of \( (z_i(p))_{i=0}^{m-1} \).

### 3 Guaranteed characterization

In LSCR and SPS, one has to characterize a set or an intersection of sets defined as
\[
\Psi_q = \left\{ p \in \mathbb{P} \text{ such that } \sum_{i=1}^{m-1} \tau_i(p) \geq q \right\},
\]
where \( \tau_i(p) \) is some indicator function \( \tau_i(p) = 1 \) if \( f_i(p) \geq 0 \) and \( \tau_i(p) = 0 \) else, with \( f_i(p) \) depending on the model structure, the measurements, and the parameter vector \( p \).
3.1 Set inversion

Characterizing \( \Psi_q \) may be alternatively formulated as a set-inversion \([9]\) problem \( \Psi_q = \mathbb{P} \cap \tau^{-1} ([y,m]) \), with

\[
\tau (p) = \sum_{i=1}^{m} \tau_i (p),
\]

which may be efficiently solved via interval analysis \([8, 10]\) using the SIVIA algorithm \([8]\). For that purpose, inclusion functions for the \( \tau_i \)'s and consequently for the \( f_i \)'s are required. SIVIA recursively partitions \( \mathbb{P} \) into boxes (vectors of intervals) proved to belong to \( \Psi_q \), boxes proved to have no intersection with \( \Psi_q \), and undetermined boxes for which no conclusion can be obtained. SIVIA bisects undetermined boxes until their width is less than some precision parameter \( \varepsilon \).

3.2 Contractors for guaranteed characterization

Indetermination often results from range overestimation by inclusion functions. As a consequence, boxes have to be bisected by SIVIA many times to allow one to conclude on the position of the resulting boxes with respect to \( \Psi_q \). This may entail an intractable computational complexity, even for a moderate dimension of \( p \).

Contractors \([8]\) partly address this issue. Consider a set-inversion problem where one has to characterize the set

\[
X = [x] \cap f^{-1} (Y),
\]

with \( f : \mathcal{D} \subset \mathbb{R}^n \rightarrow \mathbb{R}^m \), \( Y \subset \mathbb{R}^m \), and \([x] \subset \mathcal{D} \) some initial search box for \( X \). A contractor \( C_f \) associated with the generic set-inversion problem \((9)\) is a function taking a box \([x]\) as input and returning a box \( C_f ([x]) \subset [x] \) such that \([x] \cap X = C_f ([x]) \cap X \), so no part of \( X \) in \([x]\) is lost. It allows parts of the candidate box \([x]\) that do not belong to \( X \) to be eliminated, without bisection.

In the problems considered here, the role of \( x \) is taken by \( p \). The fact that the function \( \tau \) introduced in \((8)\) is not differentiable forbids the use of most classic contractors \([8]\). The new contractor proposed here assumes that the functions \( f_i \) are differentiable and is implemented in two steps. First, a set of \( m \) possibly overlapping sub-boxes of \([p]\) is built, trying to remove all values of \( p \) from \([p]\) such that \( f_i (p) < 0 \), \( i = 1, \ldots, m \), see Sections 3.2.1 and 3.2.2. Second, the union of all non-empty intersections of at least \( q \) of these boxes is computed to get a possibly contracted box, see Section 3.2.3.

3.2.1 Contractor for LSCR and SPS

The first step uses the centered form of \( f_i \), which, for some \( \mathbf{m} \in [p] \), may be written as

\[
[f_i, c] ([p]) = f_i (m) + ([p] - \mathbf{m})^T \mathbf{g}_i ([p])
\]

and

\[
f_i (m) + \sum_{j=1}^{n_p} ([p_j] - m_j) [g_{ij}] ([p]),
\]

where \( \mathbf{g}_i \) is the gradient of \( f_i \) and \( [g_{ij}] ([p]) \) is the natural inclusion function for \( \mathbf{g}_i \), see \([8]\). Using \((11)\), we build a contractor \( C_{f_i, [0, \infty]} \) for the set of all values of \( p \in [p] \) such that \( f_i (p) \geq 0 \), as follows.

With the \( k \)-th component \([p_k] \) of \([p] \), when \( 0 \not\in [g_{ik}] ([p]) \), \( C_{f_i, [0, \infty]} \) associates the contracted interval

\[
[p'_{ik}, k] = [p_k] \cap \left( ([f_i, c] ([p]))\cap [0, \infty] \right) - f_i (m)
\]

\[
- \sum_{j=1, j \neq k}^{n_p} ([p_j] - m_j) [g_{ij}] ([p]) / [g_{ik}] ([p]) + m_k
\]

When \( 0 \in [g_{ik}] ([p]) \), \( C_{f_i, [0, \infty]} \) leaves \([p_k] \) unchanged, i.e., \([p'_{ik}, k] = [p_k] \). Due to the pessimism of centered forms on large boxes, the contractor \( C_{f_i, [0, \infty]} \) becomes efficient only when \([p] \) is small enough.

Considering the \( m \) functions \( f_i \) and applying all the contractors \( C_{f_i, [0, \infty]} \), \( i = 1, \ldots, m \), to \([p] \), one obtains \( m \) possibly contracted boxes \([p'_{i1}] = C_{f_1, [0, \infty]} ([p]) \), \( \ldots, [p'_{im}] = C_{f_m, [0, \infty]} ([p]) \). Some of them may be empty, in which case, \([p'] = \emptyset \) indicates that there is no \( p \in [p] \) such that \( f_i (p) \geq 0 \).

3.2.2 Contractor for SPS

We take advantage of the fact that the functions \( s_i (p) \), \( i = 0, \ldots, m \) are affine in \( p \) to reduce the number of occurrences of \( p \) in their formal expression, and thus the pessimism of the corresponding inclusion functions. Equation \((3)\) is rewritten as

\[
s_0 (p) = b_0 - A_0 p
\]

with \( b_0 = \sum_{i=1}^{n} \varphi_i y_i \) and \( A_0 = \sum_{i=1}^{n} \varphi_i \varphi_i^T \). Similarly, \((4)\) is rewritten as

\[
s_i (p) = b_i - A_i p
\]

with \( b_i = \sum_{i=1}^{n} \alpha_i \varphi_i y_i \) and \( A_i = \sum_{i=1}^{n} \alpha_i \varphi_i \varphi_i^T \).
Equations (5), (13), (14), and the fact that the $A_i$'s are symmetric imply that
\[
 z_i(p) - z_0(p) = p^T (A_i^2 - A_0^2) p - 2 (b_i^T A_i - b_0^T A_0) p + (b_i^T b_i - b_0^T b_0). \tag{15}
\]

The matrices $A_i^2 - A_0^2$ are symmetric and may thus be diagonalized as $A_i^2 - A_0^2 = U_i^T D_i U_i$, where $U_i$ is an orthonormal matrix (i.e., such that $U_i^T U_i = I$), and $D_i = \text{diag}(d_{1i}, \ldots, d_{ni})$ is a diagonal matrix. With the change of variables $\pi = U_i p$, (15) becomes
\[
 z_i(p) - z_0(p) = \pi^T D_i \pi - 2\beta_i^T \pi + \gamma_i, \tag{16}
\]
where $\beta_i^T = (b_i^T A_i - b_0^T A_0) U_i^T$ and $\gamma_i = b_i^T b_i - b_0^T b_0$. Then, provided that $d_{ij} \neq 0$ for $j = 1, \ldots, n_p$, (16) can be rewritten as
\[
 z_i(p) - z_0(p) = \sum_{j=1}^{n_p} d_{ij} (\pi_j - \beta_{ij})^2 + \gamma_i - \sum_{j=1}^{n_p} \beta_{ij}^2 d_{ij}. \tag{17}
\]

Let $[\pi] = U_1 [p]$. A contractor for $[\pi_j]$ is obtained from (17) as follows
\[
 [\pi_j] = [\pi_j] \cap \left\{ \pm \left( \frac{1}{d_{ij}} \left( \left( \left[ \pi_i \right] \left( \left[ p \right] \right) - \left[ z_0 \right] \left( \left[ p \right] \right) \right) \right) \right) \cap [0, \infty) \right\}
 - \sum_{k \neq j} d_{ik} \left( \left[ \pi_k \right] - \frac{\beta_{ik}}{d_{ik}} \right)^2 - \gamma_j + \sum_{k=1}^{n_p} \frac{\beta_{ik}^2}{d_{ik}} \right)^{\frac{1}{2}} + \frac{\beta_{ik}}{d_{ij}} \right}\}.
\tag{18}
\]

The contractor $C_{z_i - z_0, [0, \infty]}$ for $[p]$ is then such that
\[
 [p_i'] = C_{z_i - z_0, [0, \infty]} ([p]) = [p] \cap (U_1^T [\pi]). \tag{19}
\]

When $n$ is large enough, and provided that the $\phi_i$'s have been well designed, it is very unlikely that $A_i^2 - A_0^2$ is rank deficient. If this occurs, (17) and (18) have to be rewritten distinguishing the zero and nonzero $d_{ij}$'s.

**Proposition 1** Provided that $d_{ij} \neq 0$ for $j = 1, \ldots, n_p$, for all $[p_i']$, $i = 1, \ldots, m - 1$, built using (18) and (19), $[p_i'] \subset [p]$ and
\[
 [p_i'] \cap (z_i - z_0)^{-1} ([0, \infty]) = [p] \cap (z_i - z_0)^{-1} ([0, \infty]). \tag{20}
\]

**Proof** $[p_i'] \subset [p]$ is true by construction. It remains to be proved that $[p] \cap (z_i - z_0)^{-1} ([0, \infty]) \subset [p_i'] \cap (z_i - z_0)^{-1} ([0, \infty])$. Let $p^0 \in [p] \cap (z_i - z_0)^{-1} ([0, \infty])$ and $\pi^0 = U_i p^0 \in [\pi]$. To prove that $p^0 \in [p_i'] \cap (z_i - z_0)^{-1} ([0, \infty])$, it suffices to prove that $\pi^0 \in [\pi_i']$. By definition of $p'$, one has
\[
 \sum_{j=1}^{n_p} d_{ij} \left( \pi_j^0 - \frac{\beta_{ij}}{d_{ij}} \right)^2 + \gamma_i - \sum_{j=1}^{n_p} \frac{\beta_{ij}^2}{d_{ij}} = z_i (\pi^0) - z_0 (p_0) \geq 0. \tag{21}
\]

Since $\pi^0 \in [\pi]$, after some manipulations of (21), one gets for $j = 1, \ldots, n_p$,
\[
 \pi_j^0 \in [\pi_j] \cap \left\{ \pm \left( \frac{1}{d_{ij}} \left( \left( \left[ \pi_i \right] \left( \left[ p \right] \right) - \left[ z_0 \right] \left( \left[ p \right] \right) \right) \right) \right) \cap [0, \infty) \right\}
 - \sum_{k \neq j} d_{ik} \left( \pi_k - \frac{\beta_{ik}}{d_{ik}} \right)^2 - \gamma_j + \sum_{k=1}^{n_p} \frac{\beta_{ik}^2}{d_{ik}} \right)^{\frac{1}{2}} + \frac{\beta_{ik}}{d_{ij}} \right\}.
\]

Thus $\pi_j^0 \in [\pi_j]'$, which completes the proof.

Applying the contractors $C_{z_i - z_0, [0, \infty]}$, $i = 1, \ldots, m$, to $[p]$, as in Section 3.2.1, one obtains $m$ possibly contracted boxes $C_{z_i - z_0, [0, \infty]} ([p_i])$, $i = 1, \ldots, m$, to $[p_i]'$.

### 3.2.3 Building a $q$-relaxed intersection

During the second step, the contractor builds a box $[p]$ enclosing the $q$-relaxed intersection [6, 7]
\[
 P = \bigcup_{j=1}^{q} \bigcup_{j \in J \subset \{1, \ldots, m-1\}} \cap \{0, \infty) \}
 \bigcup_{j \in J \subset \{1, \ldots, m-1\}} \cap [p_j'] \tag{22}
\]
of the boxes in $L = \{ [p_1]', \ldots, [p_m]' \}$, i.e., the union of all intersections of at least $q$ boxes in $L$, such that $[p']$ satisfies
\[
 P \subset [p'] \subset [p]. \tag{23}
\]

**Proposition 2** For any box $[p']$ satisfying (23), one has $\Psi_q \cap [p'] = \Psi_q \cap [p]$, with $\Psi_q$ as defined in (7).

**Proof** Assume that there exists $p_0 \in [p]$ such that $p_0 \in \Psi_q \cap [p]$ but $p_0 \notin \Psi_q \cap [p]$. Since $p_0 \in \Psi_q \cap [p]$, we have $p_0 \in \Psi_q$. According to (7), $\sum_{i=1}^{m} \tau_i (p_0) \geq q$. There are thus at least $q$ functions $\tau_i$ such that $\tau_i (p_0) \geq 1$. Assume, without loss of generality, that $\tau_1 (p_0) \geq 1, \ldots, \tau_q (p_0) \geq 1$. Since $\tau_i (p_0) \geq 1, i = 1, \ldots, q$, by definition of $C_{f_i, [0, \infty]}$, one has $p_0 \in [p_i'], i = 1, \ldots, q$ and $p_0 \in \bigcap_{i=1}^{n} [p_i']$. By definition of $\mathcal{P}$ and $[p']$, $p_0 \in \bigcap_{i=1}^{n} [p_i'] \subset \mathcal{P} \subset [p']$, which contradicts the initial assumption.

### 3.2.4 Evaluating the $q$-relaxed intersection

Consider $m$ scalar intervals $[p_1], \ldots, [p_m]$. Algorithm 1, which formalizes a computation carried out on an example in [7], builds the smallest interval containing the
1 \[ [p] = \emptyset; \]
2 Reindex the boxes \([p_i]\) in such a way that 
\[ P_1 \subseteq P_2 \subseteq \cdots \subseteq P_m; \]
3 For \(i = q\) to \(m\)
4 if \(\sum_{j=1}^{m} (p_j \in [p_i]) > q\) then \(P = P_i;\) break;
5 Reindex the boxes \([p_i]\) in such a way that 
\[ P_1 \supseteq P_2 \supseteq \cdots \supseteq P_m \]
6 For \(i = q\) to \(m\)
7 if \(\sum_{j=1}^{m} (p_j \in [p_i]) > q\) then \(P = P_i;\) break;

Algorithm 1. \([p] = q\)-relaxed intersection \([p_1, \ldots, [p_m])\)

union of all intersections of \(q\) intervals with a complexity \(O(m \log m)\). This is the smallest interval containing \(P\) as defined by (22) in the scalar case. At Steps 4 and 7 of Algorithm 1, \((p \in [p_i]) = 1\) if \(p \in [p_j]\) and \((p \in [p_j]) = 0\) otherwise. The extension to boxes is obtained by applying Algorithm 1 componentwise.

4 Examples

All computations were carried out with Intlab [11], the interval-analysis toolbox in Matlab, on an Intel Core i7 at 3.7 GHz with 8 GB RAM. The computations required by SIVIA and the \(q\)-relaxed intersection, which form the major part of the computational burden, could be speeded up considerably in C++. The source code is available at http://www.l2s.supelec.fr/perso/kieffer-0.

4.1 Nonlinear estimation

Consider the two-compartment model described by Figure 1. Only the content of the second compartment is observed. The model parameters to be estimated are \(p = (k_{01}, k_{12}, k_{21})^T\). The data are generated by this model for \(p^* = (1, 0.25, 0.5)^T\). They satisfy

\[ y_t = \alpha(p^*) (\exp(\lambda_1(p^*)t) - \exp(\lambda_2(p^*)t)) + \varepsilon_t, \]

where \(\alpha(p) = k_{21}/\sqrt{(k_{01} - k_{12} + k_{21})^2 + 4k_{12}k_{21}}, \lambda_{1,2}(p) = (-1/2)((k_{01} + k_{12} + k_{21}) \pm \alpha(p)/k_{21})\) and the \(\varepsilon_t\)s are realizations of i.i.d. \(\mathcal{N}(0, \sigma^2)\) variables, for \(t = 0, T, \ldots, (n-1)T\). The variance of the measurement noise is \(\sigma^2 = 10^{-4}\). The sampling period is \(T = 0.2\) s, and \(n = 64\). To facilitate illustration, only \(k_{01}\) et \(k_{12}\) are estimated. The value \(k_{21}\) of \(k_{21}\) is assumed known. The prediction errors are \(\varepsilon_t(p) = y_t - y_t^{\text{true}}(p)\), with \(y_t^{\text{true}}(p) = \alpha(p) (\exp(\lambda_1(p)t) - \exp(\lambda_2(p)t))\), for \(t = 0, T, \ldots, (n-1)T\).

Here, the set \(\Theta_{r,q}\) has been characterized using LSCR with \(r = 1\) and \(q = 3\), which corresponds to a 90% confidence region, see Figure 2. The initial search set in parameter space is \(P = [0.5, 0.5] \times [0.5, 0.5]\). The top left part of Figure 2 represents the result obtained in 284 s by gridding as in [1] with a grid step-size \(\varepsilon = 0.0025\). The top right part of Figure 2 has been obtained by SIVIA with \(\varepsilon = 0.0025\) in 175 s. The top right part of Figure 2 proves that the confidence region consists of two disconnected subsets, a consequence of the lack of global identifiability of the model (changing the values of \(k_{01}\) and \(k_{12}\) does not change the model output). Figure 2 (bottom part) zooms on one of the two confidence subsets, which turns out to contain the actual value of the unknown parameters, although this is not guaranteed, of course.

Table 1 shows the evolution of the computing times for the gridding approach and SIVIA. The increase is quadratic with \(1/\varepsilon\) for gridding. It is slower with SIVIA, since only undetermined boxes are further bisected when \(\varepsilon\) decreases. An additional advantage of SIVIA is that the results provided are guaranteed.
Consider now the system

\[ y_t = y^m_t(p^*) + w_t, \tag{24} \]

with the FIR model \( y^m_t(p) = \sum_{i=0}^{n_a-1} a_i u_{t-i}, \) where \( p = (a_0, \ldots, a_{n_a-1})^T \) and \( u_t = 0 \) for \( t \leq 0. \) For \( t = 1, \ldots, n, \) the \( w_t \)'s are i.i.d. noise samples. In linear regression form, (24) becomes \( y_t = \varphi^T_t p^* + w_t \) with \( \varphi^T_t = (u_{t}, \ldots, u_{t-n_a+1}) \) and \( p^* = (a_0^*, \ldots, a_{n_a-1}^*)^T. \)

To evaluate the performance of the proposed technique for a large number of parameters, FIR models with \( n_a = 20 \) random parameters in \([-2,2]^{n_a}\) are generated. Then, \( n = 512, 1024, 2048, 4096, \) and \( 8192 \) noise-free data points are generated applying a random i.i.d. sequence \( u_t \) of \( \pm 1, \) which is the D-optimal input under the constraint that the input has to remain in \([-1,1].\) White Laplacian noise is then added to these data. The standard deviation of the noise is set up to get SNRs from \( 10 \) dB to \( 40 \) dB.

Our aim is to characterize a 95% confidence region with SPS. A possible choice is \( m = 255 \) and \( q = 13. \) The initial search box in parameter space is taken as \( P = [-10^4, 10^4]^{10}. \) Getting accurate inner and outer approximations using unions of non-overlapping boxes is hopeless with \( n_a = 20 \) parameters, because of the curse of dimensionality. Our aim is instead to provide a guaranteed outer-approximation of the confidence region\(^1\). For that purpose, the contractor of Section 3.2.2 is applied once to \( P \) (iterations are useless). A box estimate is obtained in 5 s in average, whatever the value of \( n. \) This is because the computational complexity of the contractor of Section 3.2.2 is mainly determined by \( m \) and \( n_a. \) Figure 3 represents the width of the largest component of the resulting outer box as a function of the SNR and of the number of data points.

On a log-log scale, maximum width seems linear in the SNR and in the number of samples. In the latter case, the slope is about \(-1/2,\) consistent with what is observed when maximum-likelihood estimation is carried out assuming an additive Gaussian noise, although this hypothesis on the noise is neither true nor assumed here.

\(^1\) The computed least-square estimate belongs to the confidence region, as showed in [5]. It thus forms a (point) inner approximation.

### References