



HAL
open science

Neumann networks: differential programming for supervised learning with missing values

Marine Le Morvan, Julie Josse, Thomas Moreau, Erwan Scornet, Gaël Varoquaux

► To cite this version:

Marine Le Morvan, Julie Josse, Thomas Moreau, Erwan Scornet, Gaël Varoquaux. Neumann networks: differential programming for supervised learning with missing values. 2020. hal-02888867v1

HAL Id: hal-02888867

<https://hal.science/hal-02888867v1>

Preprint submitted on 3 Jul 2020 (v1), last revised 13 Oct 2020 (v3)

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.

Neumann networks: differential programming for supervised learning with missing values

Marine Le Morvan^{1,2} Julie Josse^{1,3} Thomas Moreau¹ Erwan Scornet³ Gaël Varoquaux^{1,4}

¹ Université Paris-Saclay, Inria, CEA, Palaiseau, 91120, France

² Université Paris-Saclay, CNRS/IN2P3, IJCLab, 91405 Orsay, France

³ CMAP, UMR7641, Ecole Polytechnique, IP Paris, 91128 Palaiseau, France

⁴ Mila, McGill University, Montréal, Canada

Abstract

The presence of missing values makes supervised learning much more challenging. Indeed, previous work has shown that even when the response is a linear function of the complete data, the optimal predictor is a complex function of the observed entries and the missingness indicator. As a result, the computational or sample complexities of consistent approaches depend on the number of missing patterns, which can be exponential in the number of dimensions. In this work, we derive the analytical form of the optimal predictor under a linearity assumption and various missing data mechanisms including Missing at Random (MAR) and self-masking (Missing Not At Random). Based on a Neumann series approximation of the optimal predictor, we propose a new **principled** architecture, named Neumann networks. Their originality and strength comes from the use of a new type of non-linearity: the multiplication by the missingness indicator. We provide an upper bound on the Bayes risk of Neumann networks, and show that they have good predictive accuracy with both a number of parameters and a computational complexity independent of the number of missing data patterns. As a result they **scale well** to problems with many features, and remain **statistically efficient** for medium-sized samples. Moreover, we show that, contrary to procedures using EM or imputation, they are **robust to the missing data mechanism**, including difficult MNAR settings such as self-masking.

1 Introduction

Increasingly complex data-collection pipelines, often assembling multiple sources of information, lead to datasets with incomplete observations and complex missing-values mechanisms. The pervasiveness of missing values has triggered an abundant statistical literature on the subject [13, 30]: a recent survey reviewed more than 150 implementations to handle missing data [9]. Nevertheless, most methods have been developed either for inferential purposes, i.e. to estimate parameters of a probabilistic model of the fully-observed data, or for imputation, completing missing entries as well as possible [5]. These methods often require strong assumptions on the missing-values mechanism, i.e. either the missing at random (MAR) assumption [26] – the probability of being missing only depends on observed values – or the more restrictive Missing Completely At Random assumption (MCAR) – the missingness is independent of the data. In MAR or MCAR settings, good imputation is sufficient to fit statistical models, or even train supervised-learning models [10]. In particular, a precise knowledge of the data-generating mechanism can be used to derive an Expectation Maximization (EM) [2]

formulation with the minimum number of necessary parameters. Yet, as we will see, this is intractable if the number of features is not small, as potentially 2^d missing-value patterns must be modeled.

The last missing-value mechanism category, Missing Not At Random (MNAR), covers cases where the probability of being missing depends on the unobserved values. This is a frequent situation in which missingness cannot be ignored in the statistical analysis [11]. Much of the work on MNAR data focuses on problems of identifiability, in both parametric and non-parametric settings [28, 19–21]. In MNAR settings, estimation strategies often require modeling the missing-values mechanism [8]. This complicates the inference task and is often limited to cases with few MNAR variables. Other approaches need the masking matrix to be well approximated with low-rank matrices [17, 1, 6, 15, 31].

Supervised learning with missing values has different goals than probabilistic modeling [10] and has been less studied. As the test set is also expected to have missing entries, optimality on the fully-observed data is no longer a goal per se. Rather, the goal of minimizing an expected risk lend themselves well to non-parametric models which can compensate from some oddities introduced by missing values. Indeed, with a powerful learner capable of learning any function, imputation by a constant is Bayes consistent [10]. Yet, the complexity of this function that must be approximated governs the success of this approach outside of asymptotic regimes. In the simple case of a linear regression with missing values, the optimal predictor has a combinatorial expression: for d features, there are 2^d possible missing-values patterns requiring 2^d models [12].

Le Morvan et al. [12] showed that in this setting, a multilayer perceptrons (MLP) can be consistent even in a pattern mixture MNAR model, but assuming 2^d hidden units. There have been many adaptations of neural networks to missing values, often involving an imputation with 0’s and concatenating the mask (the indicator matrix coding for missing values) [22, 18, 14, 33, 3]. However there is no theory relating the network architecture to the impact of the missing-value mechanism on the prediction function. In particular, an important practical question is: how complex should the architecture be to cater for a given mechanism? Overly-complex architectures require a lot of data, but being too restrictive will introduce bias for missing values.

This work addresses the challenge of supervised learning with missing values. We propose a theoretically-grounded neural-network architecture which allows to implicitly impute values as a function of the observed data, aiming at the best prediction. More precisely,

- We derive an analytical expression of the Bayes predictor for linear regression in the presence of missing values under various missing data mechanisms including MAR and self-masking MNAR.
- We propose a new **principled** architecture, named Neumann network, based on a Neumann series approximation of the Bayes predictors, whose originality and strength is the use of $\odot M$ nonlinearities, i.e. the elementwise multiplication by the missingness indicator.
- We provide an upper bound on the Bayes risk of Neumann networks which highlights the benefits of depth and learning to approximate.
- We provide an interpretation of a classical ReLU network as a shallow Neumann network. We further demonstrate empirically the crucial role of the \odot nonlinearities, by showing that increasing the capacity Neumann networks improves predictions while it does not for classical networks.
- We show that Neumann networks are **suited medium-sized datasets**: they require $O(d^2)$ samples, contrary to $O(2^d)$ for methods that do not share weights between missing data patterns.
- We demonstrate the benefits of the proposed architecture over classical methods such as EM algorithms or iterative conditional imputation [30] both in terms of computational complexity –these methods scale in $O(2^d d^2)$ [27] and $O(d^3)$ respectively–, and in the ability to be **robust to the missing data mechanism**, including MNAR.

2 Optimal predictors in the presence of missing values

Notations We consider a data set $\mathcal{D}_n = \{(X_1, Y_1), \dots, (X_n, Y_n)\}$ of independent pairs (X_i, Y_i) , distributed as the generic pair (X, Y) , where $X \in \mathbb{R}^d$ and $Y \in \mathbb{R}$. We introduce the indicator vector $M \in \{0, 1\}^d$ which satisfies, for all $1 \leq j \leq d$, $M_j = 1$ if and only if X_j is not observed. The random vector M acts as a mask on X . We define the incomplete feature vector $\tilde{X} \in \tilde{\mathcal{X}} = (\mathbb{R} \cup \{\text{NA}\})^d$ (see [26], [25, appendix B]) as $\tilde{X}_j = \text{NA}$ if $M_j = 1$, and $\tilde{X}_j = X_j$ otherwise. As such, \tilde{X} is a mixed categorical and continuous variable. An example of realization (lower-case letters) of the

previous random variables would be a vector $x = (1.1, 2.3, -3.1, 8, 5.27)$ with the missing pattern $m = (0, 1, 0, 0, 1)$, giving $\tilde{x} = (1.1, \text{NA}, -3.1, 8, \text{NA})$.

For realizations m of M , we also denote by $obs(m)$ (resp. $mis(m)$) the indices of the zero entries of m (resp. non-zero). Following classic missing-value notations, we let $X_{obs(M)}$ (resp. $X_{mis(M)}$) be the observed (resp. missing) entries in X . Pursuing the above example, we have $mis(m) = \{1, 4\}$, $obs(m) = \{0, 2, 3\}$, $x_{obs(m)} = (1.1, -3.1, 8)$, $x_{mis(m)} = (2.3, 5.27)$. To lighten notations, when there is no ambiguity, we remove the explicit dependence in m and write, e.g., X_{obs} .

2.1 Problem statement: supervised learning with missing values

We consider a linear model of the complete data, such that the response Y satisfies:

$$Y = \beta_0^* + \langle X, \beta^* \rangle + \varepsilon, \quad \text{for some } \beta_0^* \in \mathbb{R}, \beta^* \in \mathbb{R}^d, \text{ and } \varepsilon \sim \mathcal{N}(0, \sigma^2). \quad (1)$$

Prediction with missing values departs from standard linear model settings: the aim is to predict Y given \tilde{X} , as the complete input X may be unavailable. The corresponding optimization problem is:

$$f_{\tilde{X}}^* \in \underset{f: \tilde{\mathcal{X}} \rightarrow \mathbb{R}}{\operatorname{argmin}} \mathbb{E}[(Y - f(\tilde{X}))^2], \quad (2)$$

where $f_{\tilde{X}}^*$ is the Bayes predictor for the squared loss, in the presence of missing values. The main difficulty of this problem comes from the half-discrete nature of the input space $\tilde{\mathcal{X}}$. Indeed, the Bayes predictor $f_{\tilde{X}}^*(\tilde{X}) = \mathbb{E}[Y | \tilde{X}]$ can be rewritten as:

$$f_{\tilde{X}}^*(\tilde{X}) = \mathbb{E}[Y | M, X_{obs(M)}] = \sum_{m \in \{0,1\}^d} \mathbb{E}[Y | X_{obs(m)}, M = m] \mathbf{1}_{M=m}, \quad (3)$$

which highlights the combinatorial issue of solving (2): one may need to optimize 2^d submodels, for the different m . In the following, we write the Bayes predictor f^* as a function of $(X_{obs(M)}, M)$:

$$f^*(X_{obs(M)}, M) = \mathbb{E}[Y | X_{obs(M)}, M].$$

2.2 Expression of the Bayes predictor under various missing-values mechanisms

There is no general closed-form expression for the Bayes predictor, as it depends on the data distribution and missingness mechanism. However, an exact expression can be derived for Gaussian data with various missingness mechanisms.

Assumption 1 (Gaussian data). *The distribution of X is Gaussian, that is, $X \sim \mathcal{N}(\mu, \Sigma)$.*

Assumption 2 (MCAR mechanism). *For all $m \in \{0,1\}^d$, $P(M = m | X) = P(M)$.*

Assumption 3 (MAR mechanism). *For all $m \in \{0,1\}^d$, $P(M = m | X) = P(M = m | X_{obs(m)})$.*

Proposition 2.1 (MAR Bayes predictor). *Assume that the data are generated via the linear model defined in equation (1) and satisfy Assumption 1. Additionally, assume that either Assumption 2 or Assumption 3 holds. Then the Bayes predictor f^* takes the form*

$$f^*(X_{obs}, M) = \beta_0^* + \langle \beta_{obs}^*, X_{obs} \rangle + \langle \beta_{mis}^*, \mu_{mis} + \Sigma_{mis,obs}(\Sigma_{obs})^{-1}(X_{obs} - \mu_{obs}) \rangle, \quad (4)$$

where we use obs (resp. mis) instead of $obs(M)$ (resp. $mis(M)$) for lighter notations.

Obtaining the Bayes predictor expression turns out to be far more complicated for general MNAR settings but feasible for the Gaussian self-masking mechanism described below.

Assumption 4 (Gaussian self-masking). *The missing data mechanism is self-masked with $P(M | X) = \prod_{k=1}^d P(M_k | X_k)$ and $\forall k \in \llbracket 1, d \rrbracket$,*

$$P(M_k = 1 | X_k) = K_k \exp\left(-\frac{1}{2} \frac{(X_k - \tilde{\mu}_k)^2}{\tilde{\sigma}_k^2}\right) \quad \text{with } 0 < K_k < 1.$$

Proposition 2.2 (Bayes predictor with Gaussian self-masking). *Assume that the data are generated via the linear model defined in equation (1) and satisfy Assumption 1 and Assumption 4. Let $\Sigma_{mis|obs} = \Sigma_{mis,mis} - \Sigma_{mis,obs} \Sigma_{obs}^{-1} \Sigma_{obs,mis}$, and let D be the diagonal matrix such that $\text{diag}(D) = (\tilde{\sigma}_1^2, \dots, \tilde{\sigma}_d^2)$. Then the Bayes predictor writes*

$$f^*(X_{obs}, M) = \beta_0^* + \langle \beta_{obs}^*, X_{obs} \rangle + \langle \beta_{mis}^*, (Id + D_{mis} \Sigma_{mis|obs}^{-1})^{-1} \times (\tilde{\mu}_{mis} + D_{mis} \Sigma_{mis|obs}^{-1} (\mu_{mis} + \Sigma_{mis,obs} (\Sigma_{obs})^{-1} (X_{obs} - \mu_{obs}))) \rangle \quad (5)$$

The proof of Propositions 2.1 and 2.2 are in the Supplementary Materials (A.3 and A.4). These are the first results establishing exact expressions of the Bayes predictor in a MAR and specific MNAR mechanisms. Note that these propositions show that the Bayes predictor is linear by pattern under the assumptions studied, i.e., each of the 2^d submodels in equation 3 are linear functions of X_{obs} . For non-Gaussian data, the Bayes predictor may not be linear by pattern [12, Example 3.1].

Generality of the Gaussian self-masking model For a self-masking mechanism where the probability of being missing increases (or decreases) with the value of the underlying variable, probit or logistic functions are often used [11]. A Gaussian self-masking model is also a suitable model: setting the mean of the Gaussian close to the extreme values gives a similar behaviour. In addition, it covers cases where the probability of being missing is centered around a given value.

Differences between MNAR and M(C)AR predictors Assuming the approximation $(\Sigma_{mis|obs} D_{mis}^{-1})^{-1} \approx Id$ in the Bayes predictor with Gaussian self-masking, then it becomes equal to the Bayes predictor in the M(C)AR cases, except that μ_{mis} is replaced with $\frac{1}{2}(\mu_{mis} + \tilde{\mu}_{mis})$. This highlights the fact that the conditional expectation $\mathbb{E}[X_{mis(M)} | M, X_{obs(M)}]$ in the self-masking case needs to be shifted towards $\tilde{\mu}_{mis}$, that is the value for which the probability of missing is highest. Note however that the approximations $(\Sigma_{mis|obs} D_{mis}^{-1})^{-1} \approx Id$ may be poor in practice.

3 Neumann networks: learning by approximating the Bayes predictors

3.1 Insight to build a network: sharing parameters across missing-value patterns

Computing the Bayes predictors in equations (4) or (5) requires to estimate the inverse of each submatrix $\Sigma_{obs(m)}$ for each missing data pattern $m \in \{0, 1\}^d$, ie one linear model per missing-value pattern. For a number of hidden units $\propto 2^d$, a MLP with ReLU non-linearities can fit these linear models independently from one-another, and are shown to be consistent [12]. But it is prohibitive when d grows. Such an architecture is largely over-parametrized as it does not share information between similar missing value patterns. Indeed, the slopes of each of the linear regression per pattern given by the Bayes predictor in equations (4) and (5) are linked via the inverses of Σ_{obs} .

Thus, one approach is to estimate only one vector μ and one covariance matrix Σ via an expectation maximization (EM) algorithm [2], and then compute the inverses of Σ_{obs} . But the computational complexity then scales linearly in the number of missing value patterns (which is in the worst case exponential in the dimension d), and is therefore also prohibitive when the dimension increases.

In what follows, we propose an in-between solution, modeling the relationships between the slopes for different missing data patterns without directly estimating the covariance matrix. Intuitively, observations from one pattern will be used to estimate the regression parameters of other patterns.

3.2 Differentiable approximations of the inverse covariances with Neumann series

The major challenge of equations (4) and (5) is the inversion of the matrices $\Sigma_{obs(m)}$ for all $m \in \{0, 1\}^d$. Indeed, there is no simple relationship for the inverses of different submatrices in general. As a result, the slope corresponding to a pattern m cannot be easily expressed as a function of Σ .

We therefore propose to approximate $(\Sigma_{obs(m)})^{-1}$ for all $m \in \{0, 1\}^d$ recursively in the following way. First, we choose as a starting point a $d \times d$ matrix $S^{(0)}$. $S_{obs(m)}^{(0)}$ is then defined as the sub-matrix of $S^{(0)}$ obtained by selecting the columns and rows that are observed (components for which $m = 0$)

and is our order-0 approximation of $(\Sigma_{obs(m)})^{-1}$. Then, for all $m \in \{0, 1\}^d$, we define the order- ℓ approximation $S_{obs(m)}^{(\ell)}$ of $(\Sigma_{obs(m)})^{-1}$ via the following iterative formula: for all $\ell \geq 1$,

$$S_{obs(m)}^{(\ell)} = (Id - \Sigma_{obs(m)})S_{obs(m)}^{(\ell-1)} + Id. \quad (6)$$

These iterates can be expressed as a series (corresponding to a Neumann series if $S^{(0)} = Id$) and we show that they converge linearly to $(\Sigma_{obs(m)})^{-1}$ (A.5 in the Supplementary Materials).

We now define the order- ℓ approximation of the Bayes predictor in MAR settings (equation (4)) as

$$f_\ell^*(X_{obs}, M) = \langle \beta_{obs}, X_{obs} \rangle + \langle \beta_{mis}, \mu_{mis} + \Sigma_{mis,obs} S_{obs(m)}^{(\ell)} (X_{obs} - \mu_{obs}) \rangle. \quad (7)$$

The error between the Bayes predictor and its order- ℓ approximation is provided in Proposition 3.1.

Proposition 3.1. *Assume that the data are generated via a linear model defined in equation (1) and satisfy Assumption 1. Additionally, assume that either Assumption 2 or Assumption 3 holds and that the spectral radius of Σ is strictly smaller than one. Then, for all $\ell \geq 1$,*

$$\mathbb{E} \left[\left(f_\ell^*(X_{obs}, M) - f^*(X_{obs}, M) \right)^2 \right] \leq \frac{(1 - \nu)^{2\ell} \|\beta^*\|_2^2}{\nu} \mathbb{E} \left[\left\| Id - S_{obs(M)}^{(0)} \Sigma_{obs(M)} \right\|_2^2 \right] \quad (8)$$

The error of the order- ℓ approximation decays exponentially fast with ℓ . More importantly, if the submatrices $S_{obs}^{(0)}$ of $S^{(0)}$ are good approximations of $(\Sigma_{obs})^{-1}$ on average, that is if we choose $S^{(0)}$ which minimizes the expectation in the right-hand side in inequality (8), then our model provides a good approximation of the Bayes predictor even with depth $\ell = 0$. This is the case for a diagonal covariance matrix, as taking $S^{(0)} = \Sigma^{-1}$ has no approximation error as $(\Sigma^{-1})_{obs} = (\Sigma_{obs})^{-1}$.

3.3 Neumann-network architecture: multiplying by the mask

We propose a neural network architecture to approximate the Bayes predictor, where the inverses $(\Sigma_{obs})^{-1}$ are computed using an unrolled version of the iterative algorithm. Figure 1 gives a diagram for such neural network using an order-3 approximation corresponding to a depth 3. x is the input, with missing values replaced by 0. μ is a trainable parameter corresponding to the parameter μ in equation (7). To match the Bayes predictor exactly (equation (7)), weight matrices should be simple transformations of the covariance matrix indicated in blue on Figure 1.

Note that the observed indices change for each sample, leading to an implementation challenge. For a sample with missing data pattern m , the weight matrices $S^{(0)}$, $W_{Neu}^{(1)}$ and $W_{Neu}^{(2)}$ of Figure 1 should be masked such that their rows and columns corresponding to the indices $mis(m)$ are zeroed, and the rows of W_{Mix} corresponding to $obs(m)$ as well as the columns of W_{Mix} corresponding to $mis(m)$ are zeroed. Implementing efficiently a network in which the weight matrices are masked differently for each sample can be challenging. We thus use the following trick. Let W be a weight matrix, v a vector, and $\bar{m} = 1 - m$. Then $(W \odot \bar{m}\bar{m}^T)v = (W(v \odot \bar{m})) \odot \bar{m}$, i.e., using a masked weight matrix is equivalent to masking the input and output vector. The network can then be seen as a classical network where the nonlinearities are multiplications by the mask.

Following strictly Neumann iterates would call for a shared weight matrix across all $W_{Neu}^{(k)}$. Rather, we learn each layer independently. This choice is motivated by works on iterative algorithm unrolling [4] where independent layers' weights can improve a network's approximation performance [32].

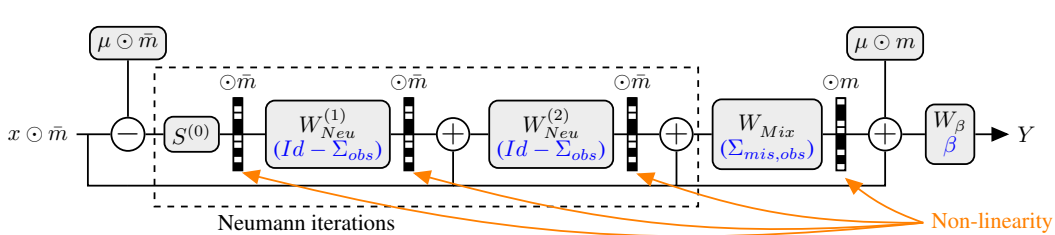


Figure 1: **Neumann network architecture with a depth of 3** — $\bar{m} = 1 - m$. Each weight matrix $W^{(k)}$ corresponds to a simple transformation of the covariance matrix indicated in blue.

Although our architecture is motivated by the expression of the Bayes predictor in MCAR and MAR settings, we believe that a similar architecture can be used to target the prediction function (5) for self-masking data, as we expect that the differences with (7) can be absorbed in W_{Mix} .

3.4 Link with the multilayer perceptron with ReLU activations

A common practice to handle missing values is to consider as input the data concatenated with the mask eg in [12]. The next proposition connects this practice to Neumann networks.

Proposition 3.2 (equivalence MLP - depth-0 Neumann network). *Let $[X \odot (1 - M), M] \in [0, 1]^d \times \{0, 1\}^d$ be an input X imputed by 0 concatenated with the mask M .*

- Let $\mathcal{H}_{ReLU} = (W \in \mathbb{R}^{d \times 2d}, ReLU)$ be a hidden layer which connects $[X \odot (1 - M), M]$ to d hidden units, and applies a ReLU nonlinearity to the activations.
- Let $\mathcal{H}_{\odot M} = (W \in \mathbb{R}^{d \times d}, \mu, \odot M)$ be a hidden layer that connects an input $(X - \mu) \odot (1 - M)$ to d hidden units, and applies a $\odot M$ nonlinearity.

Denote by h_k^{ReLU} and $h_k^{\odot M}$ the outputs of the k^{th} hidden unit of each layer. Then there exists a configuration of the weights of the hidden layer \mathcal{H}_{ReLU} such that $\mathcal{H}_{\odot M}$ and \mathcal{H}_{ReLU} have the same hidden units activated for any (X_{obs}, M) , and activated hidden units are such that $h_k^{ReLU}(X_{obs}, M) = h_k^{\odot M}(X_{obs}, M) + c_k$ where $c_k \in \mathbb{R}$.

Proposition 3.2 states that a hidden layer \mathcal{H}_{ReLU} can be rewritten as a $\mathcal{H}_{\odot M}$ layer up to a constant. Note that, as soon as another layer is stacked after $\mathcal{H}_{\odot M}$ or \mathcal{H}_{ReLU} , this additional constant can be absorbed into the biases of this new layer. Thus the weights of \mathcal{H}_{ReLU} can be learned so as to mimic $\mathcal{H}_{\odot M}$. In our case, this means that a MLP with ReLU activations, one hidden layer of d hidden units, and which operates on the concatenated vector, is closely related to the 0-depth Neumann network (see Figure 1), thereby providing theoretical support for the use of the latter MLP. This theoretical link completes the results of [12], who showed experimentally that in such a MLP $O(d)$ units were enough to perform well on Gaussian data, but only provided theoretical results with 2^d hidden units.

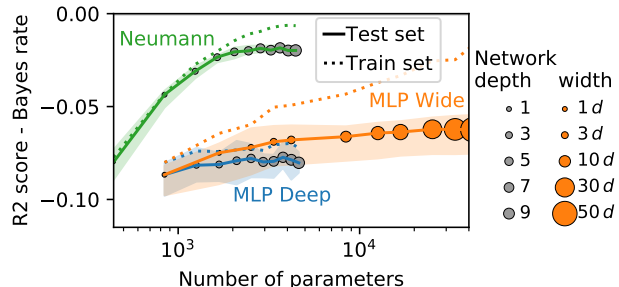
4 Empirical results

4.1 The $\odot M$ nonlinearity is crucial to the performance

The specificity of Neumann networks resides in the $\odot M$ nonlinearities, instead of more conventional choices such as ReLU. Figure 2 shows how the choice of nonlinearity impacts the performance as a function of the depth. We compare two networks that take as input the data imputed by 0 concatenated with the mask: MLP Deep which has 1 to 10 hidden layers of d hidden units followed by ReLU nonlinearities and MLP Wide which has one hidden layer whose width is increased followed by a ReLU nonlinearity. This latter was shown to be consistent given 2^d hidden units [12].

Figure 2 shows that increasing the capacity (depth) of MLP Deep fails to improve the performances, unlike with Neumann networks. Similarly, it is also significantly more effective to increase the capacity (depth) than to increase the capacity (width) of MLP Wide. These results highlight the crucial role played by the \odot nonlinearity. Finally, the performance of MLP Wide with d hidden units is close to that of Neumann with a depth of 0, suggesting that it may rely on the weight configuration established in Proposition 3.2.

Figure 2: **Performance as a function of capacity across architectures** — Empirical evolution of the performance for a linear generating mechanism in MCAR settings. Data are generated under a linear model with Gaussian covariates in a MCAR setting (50% missing values, $n = 10^5$, $d = 20$).



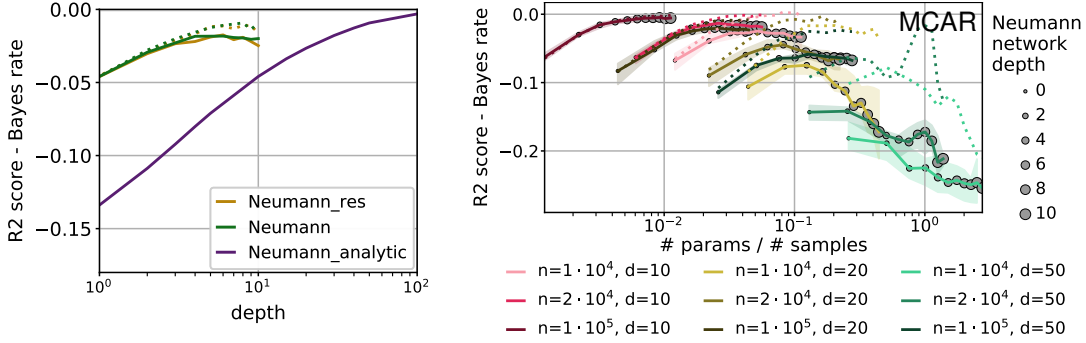


Figure 3: **Left: learned versus analytic Neumann iterates** — Neumann analytic is the Neumann architecture with weights set to represent (6), supposing we have access to the ground truth parameters, Neumann (resp. Neumann res) corresponds to the network without (resp. with) residual connections. **Right: Required capacity in various settings** — Performance of Neumann networks varying the depth in simulations with different number of samples n and of features d .

4.2 Approximation learned by the Neumann network

The Neumann architecture was designed to approximate well the Bayes predictor (4). As shown in Figure 1, its weights can be chosen so as to express the Neumann approximation of the Bayes predictor (7) exactly. We will call this particular instance of the network, with $S^{(0)}$ set to identity, the analytic network. However, just like LISTA [4] learns improved weights compared to the ISTA iterations, the Neumann network may learn improved weights compared to the Neumann iterations. Comparing the performance of the analytic network to its learned counterpart on simulated MCAR data, Figure 3 (left) shows that the learned network requires a much smaller depth compared to the analytic network to reach a given performance. Moreover, the depth 1 learned network largely outperforms the depth 1 analytic network, which means that it is able to learn a good initialization $S^{(0)}$ for the iterates. Figure 3 also compares the performance of the learned network with and without residual connections, and shows that residual connections are not needed for good performance. This observation is another hint that the iterates learned by the network depart from the Neumann ones.

4.3 Neumann networks require $O(d^2)$ samples

Figure 3 (right) studies the depth for which Neumann networks perform well for different number of samples n and features d . It outlines that Neumann networks work well in regimes with more than 10 samples available per model parameters, where the number of model parameters scales as d^2 . In general, even with many samples, depth of more than 5 explore diminishing returns. Supplementary figure 5 shows the same behavior in various MNAR settings.

4.4 Prediction performance: Neumann networks are robust to the missing data mechanism

We now evaluate the performance of Neumann networks compared to other methods under various missing values mechanisms. The data are generated according to a multivariate Gaussian distribution, with a covariance matrix $\Sigma = UU^T + \text{diag}(\epsilon)$, $U \in \mathbb{R}^{d \times \frac{d}{2}}$, and the entries of U drawn from a standard normal distribution. The noise ϵ is a vector of entries drawn uniformly in $[10^{-2}, 10^{-1}]$ to make Σ full rank. The mean is drawn from a standard normal distribution. The response Y is generated as a linear function of the complete data X as in equation 1. The noise is chosen to obtain a signal-to-noise ratio of 10. 50% of entries on each features are missing, with various missing data mechanisms: MCAR, Gaussian self-masking and Probit self-masking. The Gaussian self-masking is obtained according to Assumption 4, while the Probit self-masking is a similar setting where the probability for feature j to be missing depends on its value X_j through an inverse probit function. We compare the performances of the following methods:

- **EM**: an Expectation-Maximisation algorithm [29] is run to estimate the parameters of the joint probability distribution of X and Y –Gaussian– with missing values. Then based on this estimated distribution, the prediction is given by taking the expectation of Y given X .

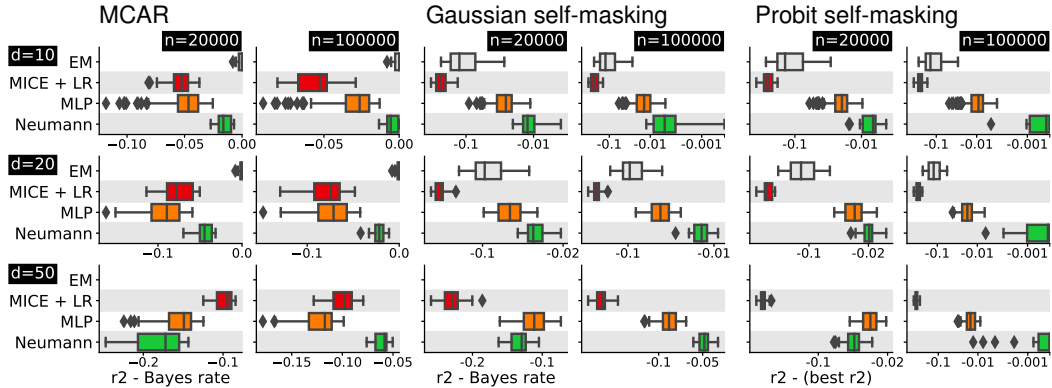


Figure 4: **Predictive performances in various scenarios** — varying missing-value mechanisms, number of samples n , and number of features d . All experiments are repeated 20 times. For self-masking settings, the x-axis is in log scale, to accommodate the large difference between methods.

- **MICE + LR**: the data is first imputed using conditional imputation as implemented in scikit-learn’s [24] IterativeImputer, which proceeds by iterative ridge regression. It adapts the well known MICE [30] algorithm to be able to impute a test set. A linear regression is then fit on the imputed data.
- **MLP**: A multilayer perceptron as in [12], with one hidden layer followed by a ReLU nonlinearity, taking as input the data imputed by 0 concatenated with the mask. The width of the hidden layer is varied between d and $100d$ hidden units, and chosen using a validation set. The MLP is trained using ADAM and a batch size of 200. The learning rate is initialized to $\frac{10^{-2}}{d}$ and decreased by a factor of 0.2 when the loss stops decreasing for 2 epochs. The training finishes when either the learning rate goes below 5×10^{-6} or the maximum number of epochs is reached.
- **Neumann**: The Neumann architecture, without residual connections, choosing the depth on a validation set. The architecture was implemented using PyTorch [23], and optimized using stochastic gradient descent and a batch size of 10. The learning rate schedule and stopping criterion are the same as for the MLP.

For MCAR and Gaussian self-masking settings, the performance is given as the obtained R2 score minus the Bayes rate (the closer to 0 the better), the best achievable R2 knowing the underlying ground truth parameters. For probit self-masking, as we lack an analytical expression for the Bayes predictor, the performance is given with respect to the best performance achieved across all methods.

In MCAR settings, figure 4 shows that, as expected, EM gives the best results when tractable. Yet, we could not run it for number of features $d \geq 50$. Neumann is the best performing method behind EM, in all cases except for $n = 2 \times 10^4$, $d = 50$, where depth of 1 or greater overfit due to the low ratio of number of parameters to number of samples. In such situation, MLP has the same expressive power and performs slightly better. Note that for a high samples-to-parameters ratio ($n = 1 \times 10^5$, $d = 10$), Neumann reaches an almost perfect $R2$ score, less than 1% below the Bayes rate.

For the self-masking mechanisms, the Neumann network significantly improves on the competitors, followed by the MLP. This is even true for the probit self-masking case for which we have no theoretical results. The gap between the two architectures widens as the number of samples increases, with the Neumann network benefitting from a large amount of data. These results emphasize the robustness of Neumann and MLP to the missing data mechanism, including MNAR settings in which EM or conditional imputation do not enable statistical analysis.

5 Discussion and conclusion

Traditionally, statistical models are adapted to missing values using EM or imputation. However, these require strong assumptions on the missing values. Rather, we frame the problem as a risk minimization with a flexible yet tractable function family. We propose the Neumann network, a theoretically-grounded architecture that handles missing values using multiplication by the mask as nonlinearities. It targets the Bayes predictor with differentiable approximations of the inverses of the

various covariance submatrices, thereby reducing complexity by sharing parameters across missing data patterns. Strong connections between a shallow version of our architecture and the common practice of inputting the mask to an MLP is established.

The Neumann architecture has clear practical benefits. It is robust to the missing-values mechanism, often unknown in practice. Moreover its sample and computational complexity are independent of the number of missing data patterns, which allows to work with datasets of higher dimensionality and limited sample sizes. This work opens many perspectives, in particular using this network as a building block in larger architectures, *eg* to tackle nonlinear problems.

References

- [1] Jean-Yves Audibert, Olivier Catoni, and Others. Robust linear least squares regression. *The Annals of Statistics*, 39(5):2766–2794, 2011.
- [2] Arthur P Dempster, Nan M Laird, and Donald B Rubin. Maximum likelihood from incomplete data via the EM algorithm. *Journal of the royal statistical society. Series B (methodological)*, pages 1–38, 1977.
- [3] Yu Gong, Hossein Hajimirsadeghi, Jiawei He, Megha Nawhal, Thibaut Durand, and Greg Mori. Variational selective autoencoder. In Cheng Zhang, Francisco Ruiz, Thang Bui, Adji Bousso Dieng, and Dawen Liang, editors, *Proceedings of The 2nd Symposium on Advances in Approximate Bayesian Inference*, volume 118 of *Proceedings of Machine Learning Research*, pages 1–17. PMLR, 08 Dec 2020.
- [4] Karol Gregor and Yann LeCun. Learning fast approximations of sparse coding. In *Proceedings of the 27th International Conference on International Conference on Machine Learning*, pages 399–406, 2010.
- [5] Trevor Hastie, Rahul Mazumder, Jason D. Lee, and Reza Zadeh. Matrix completion and low-rank svd via fast alternating least squares. *J. Mach. Learn. Res.*, 16(1):3367–3402, January 2015. ISSN 1532-4435.
- [6] José Miguel Hernández-Lobato, Neil Hounsby, and Zoubin Ghahramani. Probabilistic matrix factorization with non-random missing data. In *International Conference on Machine Learning*, pages 1512–1520, 2014.
- [7] Suk-Geun Hwang. Cauchy’s Interlace Theorem for Eigenvalues of Hermitian Matrices. *The American Mathematical Monthly*, 111(2):157, February 2004. ISSN 00029890. doi: 10.2307/4145217.
- [8] Joseph G Ibrahim, Stuart R Lipsitz, and M-H Chen. Missing covariates in generalized linear models when the missing data mechanism is non-ignorable. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 61(1):173–190, 1999.
- [9] Nicholas Tierney Imke Mayer Julie Josse and Nathalie Vialaneix. R-miss-tastic: a unified platform for missing values methods and workflows, 2019.
- [10] Julie Josse, Nicolas Prost, Erwan Scornet, and Gaël Varoquaux. On the consistency of supervised learning with missing values. *arXiv preprint arXiv:1902.06931*, 2019.
- [11] J K Kim and Z Ying. *Data Missing Not at Random, special issue*. Statistica Sinica. Institute of Statistical Science, Academia Sinica, 2018.
- [12] Marine Le Morvan, Nicolas Prost, Julie Josse, Erwan Scornet, and Gaël Varoquaux. Linear predictor on linearly-generated data with missing values: non consistency and solutions. *arXiv preprint arXiv:2002.00658*, 2020.
- [13] Roderick J A Little and Donald B Rubin. *Statistical analysis with missing data*. John Wiley & Sons, 2019.
- [14] Chao Ma, Sebastian Tschiatschek, Konstantina Palla, José Miguel Hernández-Lobato, Sebastian Nowozin, and Cheng Zhang. Eddi: Efficient dynamic discovery of high-value information with partial vae. *arXiv preprint arXiv:1809.11142*, 2018.
- [15] Wei Ma and George H Chen. Missing not at random in matrix completion: The effectiveness of estimating missingness probabilities under a low nuclear norm assumption. In *Advances in Neural Information Processing Systems*, pages 14871–14880, 2019.
- [16] Rajeshwari Majumdar and Suman Majumdar. On the conditional distribution of a multivariate normal given a transformation—the linear case. *Heliyon*, 5(2):e01136, 2019.
- [17] Benjamin M Marlin and Richard S Zemel. Collaborative prediction and ranking with non-random missing data. In *Proceedings of the third ACM conference on Recommender systems*, pages 5–12. ACM, 2009.

- [18] Pierre-Alexandre Mattei and Jes Frellsen. MIWAE: Deep generative modelling and imputation of incomplete data sets. In Kamalika Chaudhuri and Ruslan Salakhutdinov, editors, *Proceedings of the 36th International Conference on Machine Learning*, volume 97 of *Proceedings of Machine Learning Research*, pages 4413–4423, Long Beach, California, USA, 09–15 Jun 2019. PMLR.
- [19] Wang Miao, Peng Ding, and Zhi Geng. Identifiability of normal and normal mixture models with nonignorable missing data. *Journal of the American Statistical Association*, 111(516):1673–1683, 2016.
- [20] K Mohan and J Pearl. Graphical Models for Processing Missing Data. Technical Report R-473-L, Department of Computer Science, University of California, Los Angeles, CA, 2019.
- [21] Razieh Nabi, Rohit Bhattacharya, and Ilya Shpitser. Full law identification in graphical models of missing data: Completeness results. *arXiv preprint arXiv:2004.04872*, 2020.
- [22] Alfredo Nazabal, Pablo M Olmos, Zoubin Ghahramani, and Isabel Valera. Handling incomplete heterogeneous data using vaes. *arXiv preprint arXiv:1807.03653*, 2018.
- [23] Adam Paszke, Sam Gross, Francisco Massa, Adam Lerer, James Bradbury, Gregory Chanan, Trevor Killeen, Zeming Lin, Natalia Gimelshein, Luca Antiga, et al. Pytorch: An imperative style, high-performance deep learning library. In *Advances in Neural Information Processing Systems*, pages 8024–8035, 2019.
- [24] F Pedregosa, G Varoquaux, A Gramfort, V Michel, B Thirion, O Grisel, M Blondel, P Prettenhofer, R Weiss, V Dubourg, J Vanderplas, A Passos, D Cournapeau, M Brucher, M Perrot, and E Duchesnay. Scikit-learn: Machine Learning in Python. *Journal of Machine Learning Research*, 12:2825–2830, 2011.
- [25] Paul R Rosenbaum and Donald B Rubin. Reducing bias in observational studies using subclassification on the propensity score. *Journal of the American Statistical Association*, 79(387):516–524, 1984. doi: 10.2307/2288398.
- [26] Donald B Rubin. Inference and missing data. *Biometrika*, 63(3):581–592, 1976.
- [27] George AF Seber and Alan J Lee. Wiley series in probability and statistics. *Linear Regression Analysis*, pages 36–44, 2003.
- [28] Gong Tang, Roderick JA Little, and Trivellore E Raghunathan. Analysis of multivariate missing data with nonignorable nonresponse. *Biometrika*, 90(4):747–764, 2003.
- [29] Ported to R by Alvaro A. Novo. Original by Joseph L. Schafer <jls@stat.psu.edu>. *norm: Analysis of multivariate normal datasets with missing values*, 2013. R package version 1.0-9.5.
- [30] S van Buuren. *Flexible Imputation of Missing Data*. Chapman and Hall/CRC, Boca Raton, FL, 2018.
- [31] Xiaojie Wang, Rui Zhang, Yu Sun, and Jianzhong Qi. Doubly robust joint learning for recommendation on data missing not at random. In *International Conference on Machine Learning*, pages 6638–6647, 2019.
- [32] Bo Xin, Yizhou Wang, Wen Gao, and David Wipf. Maximal Sparsity with Deep Networks? In *Advances in Neural Information Processing Systems (NeurIPS)*, pages 4340–4348, 2016.
- [33] Jinsung Yoon, James Jordon, and Mihaela Schaar. GAIN: Missing Data Imputation using Generative Adversarial Nets. In *International Conference on Machine Learning*, pages 5675–5684, 2018.

Supplementary materials – Neumann networks: differential programming for supervised learning with missing values

A Proofs

A.1 Proof of Lemma 1

Lemma 1 (General expression of the Bayes predictor). *Assume that the data are generated via the linear model defined in equation (1), then the Bayes predictor takes the form*

$$f^*(X_{obs(M)}, M) = \beta_0^* + \langle \beta_{obs(M)}^*, X_{obs(M)} \rangle + \langle \beta_{mis(M)}^*, \mathbb{E}[X_{mis(M)} | M, X_{obs(M)}] \rangle, \quad (9)$$

where $(\beta_{obs(M)}^*, \beta_{mis(M)}^*)$ correspond to the decomposition of the regression coefficients in observed and missing elements.

Proof of Lemma 1. By definition of the linear model, we have

$$\begin{aligned} f_X^*(\tilde{X}) &= \mathbb{E}[Y | \tilde{X}] \\ &= \mathbb{E}[\beta_0^* + \langle \beta^*, X \rangle | M, X_{obs(M)}] \\ &= \beta_0^* + \langle \beta_{obs(M)}^*, X_{obs(M)} \rangle + \langle \beta_{mis(M)}^*, \mathbb{E}[X_{mis(M)} | M, X_{obs(M)}] \rangle. \end{aligned}$$

□

A.2 Proof of Lemma 2

Lemma 2 (Product of two multivariate gaussians). *Let $f(X) = \exp((X - a)^\top A^{-1}(X - a))$ and $g(X) = \exp((X - b)^\top B^{-1}(X - b))$ be two Gaussian functions, with A and B positive semidefinite matrices. Then the product $f(X)g(X)$ is another gaussian function given by:*

$$f(X)g(X) = \exp\left(-\frac{1}{2}(a - b)^\top (A + B)^{-1}(a - b)\right) \exp\left(-\frac{1}{2}(X - \mu_p)^\top \Sigma_p^{-1}(X - \mu_p)\right)$$

where μ_p and Σ_p depend on a , A , b and B .

Proof of Lemma 2. Identifying the second and first order terms in X we get:

$$\Sigma_p^{-1} = A^{-1} + B^{-1} \quad (10)$$

$$\Sigma_p^{-1} \mu_p = A^{-1} a + B^{-1} b \quad (11)$$

By completing the square, the product can be rewritten as:

$$f(X)g(X) = \exp\left(-\frac{1}{2}(a^\top A^{-1} a + b^\top B^{-1} b - \mu_p^\top \Sigma_p^{-1} \mu_p)\right) \exp\left(-\frac{1}{2}(X - \mu_p)^\top \Sigma_p^{-1}(X - \mu_p)\right)$$

Let's now simplify the scaling factor:

$$\begin{aligned} c &= a^\top A^{-1} a + b^\top B^{-1} b - \mu_p^\top \Sigma_p^{-1} \mu_p \\ &= a^\top A^{-1} a + b^\top B^{-1} b - \left(a^\top A^{-1} (A^{-1} + B^{-1})^{-1} + b^\top B^{-1} (A^{-1} + B^{-1})^{-1}\right) (A^{-1} a + B^{-1} b) \\ &= a^\top (A^{-1} - A^{-1} (A^{-1} + B^{-1})^{-1} A^{-1}) a + b^\top (B^{-1} - B^{-1} (A^{-1} + B^{-1})^{-1} B^{-1}) b \\ &\quad - 2a^\top (A^{-1} (A^{-1} + B^{-1})^{-1} B^{-1}) b \\ &= a^\top (A + B)^{-1} a + b^\top (A + B)^{-1} b - 2a^\top (A + B)^{-1} b \\ &= (a - b)^\top (A + B)^{-1} (a - b) \end{aligned}$$

The third equality is true because A and B are symmetric. The fourth equality uses the Woodbury identity and the fact that:

$$\begin{aligned} (A^{-1} (A^{-1} + B^{-1})^{-1} B^{-1}) &= (B(A^{-1} + B^{-1})A)^{-1} \\ &= (BA^{-1}A + BB^{-1}A)^{-1} \\ &= (B + A)^{-1} \end{aligned}$$

The last equality allows to conclude the proof. □

A.3 Proof of Proposition 2.1

Proposition 2.1 (MAR Bayes predictor). *Assume that the data are generated via the linear model defined in equation (1) and satisfy Assumption 1. Additionally, assume that either Assumption 2 or Assumption 3 holds. Then the Bayes predictor f^* takes the form*

$$f^*(X_{obs}, M) = \beta_0^* + \langle \beta_{obs}^*, X_{obs} \rangle + \langle \beta_{mis}^*, \mu_{mis} + \Sigma_{mis,obs}(\Sigma_{obs})^{-1}(X_{obs} - \mu_{obs}) \rangle, \quad (4)$$

where we use *obs* (resp. *mis*) instead of $obs(M)$ (resp. $mis(M)$) for lighter notations.

Lemma 1 gives the general expression of the Bayes predictor for any data distribution and missing data mechanism. From this expression, one can see that the crucial step to compute the Bayes predictor is computing $\mathbb{E}[X_{mis}|M, X_{obs}]$, or in other words, $\mathbb{E}[X_j|M, X_{obs}]$ for all $j \in mis$. In order to compute this expectation, we will characterize the distribution $P(X_j|M, X_{obs})$ for all $j \in mis$. Let $mis'(M, j) = mis(M) \setminus \{j\}$. For clarity, when there is no ambiguity we will just write mis' . Using the sum and product rules of probability, we have:

$$P(X_j|M, X_{obs}) = \frac{P(M, X_j, X_{obs})}{P(M, X_{obs})} \quad (12)$$

$$= \frac{\int P(M, X_j, X_{obs}, X_{mis'})dX_{mis'}}{\int \int P(M, X_j, X_{obs}, X_{mis'})dX_{mis'}dX_j} \quad (13)$$

$$= \frac{\int P(M|X_{obs}, X_j, X_{mis'})P(X_{obs}, X_j, X_{mis'})dX_{mis'}}{\int \int P(M|X_{obs}, X_j, X_{mis'})P(X_{obs}, X_j, X_{mis'})dX_{mis'}dX_j} \quad (14)$$

In the MCAR case, for all $m \in \{0, 1\}^d$, $\mathbb{P}(M = m|X) = \mathbb{P}(M = m)$, thus we have

$$P(X_j|M, X_{obs}) = \frac{P(M) \int P(X_{obs}, X_j, X_{mis'})dX_{mis'}}{P(M) \int \int P(X_{obs}, X_j, X_{mis'})dX_{mis'}dX_j} \quad (15)$$

$$= \frac{P(X_{obs}, X_j)}{P(X_{obs})} \quad (16)$$

$$= P(X_j|X_{obs}) \quad (17)$$

On the other hand, assuming MAR mechanism, that is, for all $m \in \{0, 1\}^d$, $P(M = m|X) = P(M = m|X_{obs(m)})$, we have, given equation (14),

$$P(X_j|M, X_{obs}) = \frac{P(M|X_{obs}) \int P(X_{obs}, X_j, X_{mis'})dX_{mis'}}{P(M|X_{obs}) \int \int P(X_{obs}, X_j, X_{mis'})dX_{mis'}dX_j} \quad (18)$$

$$= \frac{P(X_{obs}, X_j)}{P(X_{obs})} \quad (19)$$

$$= P(X_j|X_{obs}) \quad (20)$$

Therefore, if the missing data mechanism is MCAR or MAR, we have, according to equation (17) and (20),

$$\mathbb{E}[X_{mis(M)} | M, X_{obs(M)}] = \mathbb{E}[X_{mis(M)} | X_{obs(M)}].$$

Since X is a Gaussian vector distributed as $\mathcal{N}(\mu, \Sigma)$, we know that the conditional expectation $\mathbb{E}[X_{mis(M)} | X_{obs(M)}]$ satisfies

$$\mathbb{E}[X_{mis(m)} | X_{obs(m)}] = \mu_{mis(m)} + \Sigma_{mis(m),obs(m)}(\Sigma_{obs(m)})^{-1}(X_{obs(m)} - \mu_{obs(m)}), \quad (21)$$

[see, e.g., 16]. This concludes the proof according to Lemma 1.

A.4 Proof of Proposition 2.2

Proposition 2.2 (Bayes predictor with Gaussian self-masking). *Assume that the data are generated via the linear model defined in equation (1) and satisfy Assumption 1 and Assumption 4. Let $\Sigma_{mis|obs} = \Sigma_{mis,mis} - \Sigma_{mis,obs}\Sigma_{obs}^{-1}\Sigma_{obs,mis}$, and let D be the diagonal matrix such that $\text{diag}(D) = (\tilde{\sigma}_1^2, \dots, \tilde{\sigma}_d^2)$. Then the Bayes predictor writes*

$$f^*(X_{obs}, M) = \beta_0^* + \langle \beta_{obs}^*, X_{obs} \rangle + \langle \beta_{mis}^*, (Id + D_{mis}\Sigma_{mis|obs}^{-1})^{-1} \times (\tilde{\mu}_{mis} + D_{mis}\Sigma_{mis|obs}^{-1}(\mu_{mis} + \Sigma_{mis,obs}(\Sigma_{obs})^{-1}(X_{obs} - \mu_{obs}))) \rangle \quad (5)$$

In the Gaussian self-masking case, according to Assumption 4, the probability factorizes as $P(M = m|X) = P(M_{mis(m)} = 1|X_{mis(m)})P(M_{obs(m)} = 0|X_{obs(m)})$. Equation 14 can thus be rewritten as:

$$P(X_j|M, X_{obs}) = \frac{P(M_{obs} = 0|X_{obs}) \int P(M_{mis} = 1|X_{mis})P(X_{obs}, X_j, X_{mis'})dX_{mis'}}{P(M_{obs} = 0|X_{obs}) \int \int P(M_{mis} = 1|X_{mis})P(X_{obs}, X_j, X_{mis'})dX_{mis'}dX_j} \quad (22)$$

$$= \frac{\int P(M_{mis} = 1|X_{mis})P(X_{mis}|X_{obs})dX_{mis'}}{\int \int P(M_{mis} = 1|X_{mis})P(X_{mis}|X_{obs})dX_{mis'}dX_j} \quad (23)$$

Let D be the diagonal matrix such that $\text{diag}(D) = \tilde{\sigma}^2$, where $\tilde{\sigma}$ is defined in Assumption 4. Then the masking probability reads:

$$P(M_{mis} = 1|X_{mis}) = \prod_{k \in mis} K_k \exp\left(-\frac{1}{2}(X_{mis} - \tilde{\mu}_{mis})(D_{mis,mis})^{-1}(X_{mis} - \tilde{\mu}_{mis})\right) \quad (24)$$

Using the conditional Gaussian formula, we have $P(X_{mis}|X_{obs}) = \mathcal{N}(X_{mis}|\mu_{mis|obs}, \Sigma_{mis|obs})$ with

$$\mu_{mis|obs} = \mu_{mis} + \Sigma_{mis,obs}\Sigma_{obs,obs}^{-1}(X_{obs} - \mu_{obs}) \quad (25)$$

$$\Sigma_{mis|obs} = \Sigma_{mis,mis} - \Sigma_{mis,obs}\Sigma_{obs}^{-1}\Sigma_{obs,mis} \quad (26)$$

Thus, according to equation (24), $P(M_{mis} = 1|X_{mis})$ and $P(X_{mis}|X_{obs})$ are Gaussian functions of X_{mis} . By Lemma 2, their product is also a Gaussian function given by:

$$P(M_{mis} = 1|X_{mis})P(X_{mis}|X_{obs}) = K \exp\left(-\frac{1}{2}(X_{mis} - a_M)^\top (A_M)^{-1}(X_{mis} - a_M)\right) \quad (27)$$

where a_M and A_M depend on the missingness pattern and

$$K = \prod_{k \in mis} \frac{K_k}{\sqrt{(2\pi)^{|mis|}|\Sigma_{mis|obs}|}} \exp\left(-\frac{1}{2}(\tilde{\mu}_{mis} - \mu_{mis|obs})^\top (\Sigma_{mis|obs} + D_{mis,mis})^{-1}(\tilde{\mu}_{mis} - \mu_{mis|obs})\right) \quad (28)$$

$$(A_M)^{-1} = D_{mis,mis}^{-1} + \Sigma_{mis|obs}^{-1} \quad (29)$$

$$(A_M)^{-1} a_M = D_{mis,mis}^{-1} \tilde{\mu}_{mis} + \Sigma_{mis|obs}^{-1} \mu_{mis|obs} \quad (30)$$

Because K does not depend on X_{mis} , it simplifies from eq 23. As a result we get:

$$P(X_j|M, X_{obs}) = \frac{\int \mathcal{N}(X_{mis}|a_M, A_M) dX_{mis'}}{\int \int \mathcal{N}(X_{mis}|a_M, A_M) dX_{mis'} dX_j} \quad (31)$$

$$= \mathcal{N}(X_j|(a_M)_j, (A_M)_{j,j}) \quad (32)$$

By definition of the Bayes predictor, we have

$$f_X^*(\tilde{X}) = \beta_0^* + \langle \beta_{obs(M)}^*, X_{obs(M)} \rangle + \langle \beta_{mis(M)}^*, \mathbb{E}[X_{mis(M)}|M, X_{obs(M)}] \rangle, \quad (33)$$

where

$$\mathbb{E}[X_{mis}|M, X_{obs}] = (a_M)_{mis}. \quad (34)$$

Combining equations (29), (30), (34), we obtain

$$\mathbb{E}[X_{mis}|M, X_{obs}] = \left(Id + D_{mis}\Sigma_{mis|obs}^{-1} \right)^{-1} \quad (35)$$

$$\times \left[\tilde{\mu}_{mis} + D_{mis}\Sigma_{mis|obs}^{-1} (\mu_{mis} + \Sigma_{mis,obs} (\Sigma_{obs})^{-1} (X_{obs} - \mu_{obs})) \right] \quad (36)$$

A.5 Controlling the convergence of Neumann iterates

Here we establish an auxiliary result, controlling the convergence of Neumann iterates to the matrix inverse.

Proposition A.1 (Linear convergence of Neumann iterations). *Assume that the spectral radius of Σ is strictly less than 1. Therefore, for all missing data patterns $m \in \{0, 1\}^d$, the iterates $S_{obs(m)}^{(\ell)}$ defined in equation (6) converge linearly towards $(\Sigma_{obs(m)})^{-1}$ and satisfy, for all $\ell \geq 1$,*

$$\|Id - \Sigma_{obs(m)} S_{obs(m)}^{(\ell)}\|_2 \leq (1 - \nu_{obs(m)})^\ell \|Id - \Sigma_{obs(m)} S_{obs(m)}^{(0)}\|_2, \quad ,$$

where $\nu_{obs(m)}$ is the smallest eigenvalue of $\Sigma_{obs(m)}$.

Note that Proposition A.1 can easily be extended to the general case by working with $\Sigma/\rho(\Sigma)$ and multiplying the resulting approximation by $\rho(\Sigma)$, where $\rho(\Sigma)$ is the spectral radius of Σ .

Proof. Since the spectral radius of Σ is strictly smaller than one, the spectral radius of each submatrix $\Sigma_{obs(m)}$ is also strictly smaller than one. This is a direct application of Cauchy Interlace Theorem [7] or it can be seen with the definition of the eigenvalues

$$\rho(\Sigma_{obs(m)}) = \max_{u \in \mathbb{R}^{|obs(m)|}} u^\top \Sigma_{obs(m)} u = \max_{\substack{x \in \mathbb{R}^d \\ x_{mis} = 0}} x^\top \Sigma x \leq \max_{x \in \mathbb{R}^d} x^\top \Sigma x = \rho(\Sigma) .$$

Note that $S_{obs(m)}^\ell = \sum_{k=0}^{\ell-1} (Id - \Sigma_{obs})^k + (Id - \Sigma_{obs})^\ell S_{obs(m)}^0$ can be defined recursively via the iterative formula

$$S_{obs(m)}^\ell = (Id - \Sigma_{obs(m)})S_{obs(m)}^{\ell-1} + Id \quad (37)$$

The matrix $(\Sigma_{obs(m)})^{-1}$ is a fixed point of the Neumann iterations (equation (37)). It verifies the following equation

$$(\Sigma_{obs(m)})^{-1} = (Id - \Sigma_{obs(m)})(\Sigma_{obs(m)})^{-1} + Id . \quad (38)$$

By substracting 37 to this equation, we obtain

$$(\Sigma_{obs(m)})^{-1} - S_{obs(m)}^\ell = (Id - \Sigma_{obs(m)})(\Sigma_{obs(m)})^{-1} - S_{obs(m)}^{\ell-1} . \quad (39)$$

Multiplying both sides by $\Sigma_{obs(m)}$ yields

$$(Id - \Sigma_{obs(m)})S_{obs(m)}^\ell = (Id - \Sigma_{obs(m)})(Id - \Sigma_{obs(m)})S_{obs(m)}^{\ell-1} . \quad (40)$$

Taking the ℓ_2 -norm and using Cauchy-Schwartz inequality yields

$$\|Id - \Sigma_{obs(m)}S_{obs(m)}^\ell\|_2 \leq \|Id - \Sigma_{obs(m)}\|_2 \|Id - \Sigma_{obs(m)}S_{obs(m)}^{\ell-1}\|_2 . \quad (41)$$

Let $\nu_{obs(m)}$ be the smallest eigenvalue of $\Sigma_{obs(m)}$, which is positive since Σ is invertible. Since the largest eigenvalue of $\Sigma_{obs(m)}$ is upper bounded by 1, we get that $\|Id - \tilde{\Sigma}\|_2 = (1 - \nu_{obs(m)})$ and by recursion we obtain

$$\|Id - \Sigma_{obs(m)}S_{obs(m)}^\ell\|_2 \leq (1 - \nu_{obs(m)})^\ell \|Id - \Sigma_{obs(m)}S_{obs(m)}^0\|_2 . \quad (42)$$

□

A.6 Proof of Proposition 3.1

Proposition 3.1. *Assume that the data are generated via a linear model defined in equation (1) and satisfy Assumption 1. Additionally, assume that either Assumption 2 or Assumption 3 holds and that the spectral radius of Σ is strictly smaller than one. Then, for all $\ell \geq 1$,*

$$\mathbb{E} \left[(f_\ell^*(X_{obs}, M) - f^*(X_{obs}, M))^2 \right] \leq \frac{(1 - \nu)^{2\ell} \|\beta^*\|_2^2}{\nu} \mathbb{E} \left[\|Id - S_{obs(M)}^{(0)} \Sigma_{obs(M)}\|_2^2 \right] \quad (8)$$

According to Proposition 2.1 and the definition of the approximation of order p of the Bayes predictor (see equations (7))

$$f_{\tilde{X}, \ell}^*(\tilde{X}) = \langle \beta_{obs}, X_{obs} \rangle + \langle \beta_{mis}, \mu_{mis} + \Sigma_{mis, obs} S_{obs}^{(\ell)} (X_{obs} - \mu_{obs}) \rangle ,$$

Then

$$\mathbb{E}[(f_{\tilde{X}, \ell}^*(\tilde{X}) - f_{\tilde{X}}^*(\tilde{X}))^2] \quad (43)$$

$$= \mathbb{E} \left[\langle \beta_{mis}^*, \Sigma_{mis, obs} (S_{obs}^\ell - \Sigma_{obs}^{-1})(X_{obs} - \mu_{obs}) \rangle^2 \right] \quad (44)$$

$$= \mathbb{E} \left[(\beta_{mis}^*)^\top \Sigma_{mis, obs} (S_{obs}^\ell - \Sigma_{obs}^{-1})(X_{obs} - \mu_{obs})(X_{obs} - \mu_{obs})^\top (S_{obs}^\ell - \Sigma_{obs}^{-1}) \Sigma_{obs, mis} \beta_{mis}^* \right] \quad (45)$$

$$= \mathbb{E} \left[(\beta_{mis}^*)^\top \Sigma_{mis, obs} (S_{obs}^\ell - \Sigma_{obs}^{-1}) \underbrace{\mathbb{E}[(X_{obs} - \mu_{obs})(X_{obs} - \mu_{obs})^\top | M]}_{\Sigma_{obs}} (S_{obs}^\ell - \Sigma_{obs}^{-1}) \Sigma_{obs, mis} \beta_{mis}^* \right] \quad (46)$$

$$= \mathbb{E} \left[(\beta_{mis}^*)^\top \Sigma_{mis, obs} (S_{obs}^\ell - \Sigma_{obs}^{-1}) \Sigma_{obs} (S_{obs}^\ell - \Sigma_{obs}^{-1}) \Sigma_{obs, mis} \beta_{mis}^* \right] \quad (47)$$

$$= \mathbb{E} \left[\|(\Sigma_{obs})^{\frac{1}{2}} (\Sigma_{obs})^{-1} (\Sigma_{obs} S_{obs}^\ell - Id_{obs}) \Sigma_{obs, mis} \beta_{mis}^*\|_2^2 \right] \quad (48)$$

$$= \mathbb{E} \left[\|(\Sigma_{obs})^{-\frac{1}{2}} (Id_{obs} - \Sigma_{obs} S_{obs}^\ell) \Sigma_{obs, mis} \beta_{mis}^*\|_2^2 \right] \quad (49)$$

$$\leq \|\Sigma^{-1}\|_2 \|\Sigma\|_2^2 \|\beta^*\|_2^2 \mathbb{E}[\|Id_{obs} - \Sigma_{obs} S_{obs}^\ell\|_2^2] \quad (50)$$

$$\leq \frac{1}{\nu} \|\beta^*\|_2^2 \mathbb{E}[(1 - \nu_{obs})^{2\ell} \|Id_{obs} - \Sigma_{obs} S_{obs}^0\|_2^2] \quad (51)$$

A.7 Proof of Proposition 3.2

Proposition 3.2 (equivalence MLP - depth-0 Neumann network). *Let $[X \odot (1 - M), M] \in [0, 1]^d \times \{0, 1\}^d$ be an input X imputed by 0 concatenated with the mask M .*

- Let $\mathcal{H}_{ReLU} = (W \in \mathbb{R}^{d \times 2d}, ReLU)$ be a hidden layer which connects $[X \odot (1 - M), M]$ to d hidden units, and applies a ReLU nonlinearity to the activations.
- Let $\mathcal{H}_{\odot M} = (W \in \mathbb{R}^{d \times d}, \mu, \odot M)$ be a hidden layer that connects an input $(X - \mu) \odot (1 - M)$ to d hidden units, and applies a $\odot M$ nonlinearity.

Denote by h_k^{ReLU} and $h_k^{\odot M}$ the outputs of the k^{th} hidden unit of each layer. Then there exists a configuration of the weights of the hidden layer \mathcal{H}_{ReLU} such that $\mathcal{H}_{\odot M}$ and \mathcal{H}_{ReLU} have the same hidden units activated for any (X_{obs}, M) , and activated hidden units are such that $h_k^{ReLU}(X_{obs}, M) = h_k^{\odot M}(X_{obs}, M) + c_k$ where $c_k \in \mathbb{R}$.

Let $\mathcal{H}_{ReLU} = \left(\left[W^{(X)}, W^{(M)} \right] \in \mathbb{R}^{d \times 2d}, ReLU \right)$ be a hidden layer which connects $[X, M]$ to d hidden units, and applies a ReLU nonlinearity to the activations. We denote by $b \in \mathbb{R}^d$ the bias corresponding to this layer.

Obtaining a $\odot M$ nonlinearity from a ReLU nonlinearity. Let $k \in \llbracket 1, d \rrbracket$. Depending on the missing data pattern that is given as input, the k^{th} entry can correspond to either a missing or an observed entry. We now write the activation of the k^{th} hidden unit depending on whether entry k is observed or missing. The activation of the k^{th} hidden unit is given by

$$a_k = W_{k,\cdot}^{(X)} X + W_{k,\cdot}^{(M)} M + b_k \quad (52)$$

$$= W_{k,obs}^{(X)} X_{obs} + W_{k,mis}^{(M)} \mathbf{1}_{mis} + b_k. \quad (53)$$

Emphasizing the role of $W_{k,k}^{(M)}$ and $W_{k,k}^{(X)}$, we can decompose equation (53) depending on whether the k^{th} entry is observed or missing

$$\text{If } k \in mis, \quad a_k = W_{k,obs}^{(X)} X_{obs} + W_{k,k}^{(M)} + W_{k,mis \setminus \{k\}}^{(M)} \mathbf{1}_{k,mis \setminus \{k\}} + b_k \quad (54)$$

$$\text{If } k \in obs, \quad a_k = W_{k,k}^{(X)} X_k + W_{k,obs \setminus \{k\}}^{(X)} X_{obs \setminus \{k\}} + W_{k,mis}^{(M)} \mathbf{1}_{mis} + b_k. \quad (55)$$

Suppose that the weights $W^{(X)}$ as well as $W_{i,j}^{(M)}, i \neq j$ are fixed. Then, under the assumption that the support of X is finite, there exists a bias b_k^* which verifies:

$$\forall X, \quad a_k = W_{k,k}^{(X)} X_k + W_{k,obs \setminus \{k\}}^{(X)} X_{obs \setminus \{k\}} + W_{k,mis}^{(M)} \mathbf{1}_{mis} + b_k^* \leq 0 \quad (56)$$

i.e., there exists a bias b_k^* such that the activation of the k^{th} hidden unit is always negative when k is observed. Similarly, there exists $W_{k,k}^{*(M)}$ such that:

$$\forall X, \quad a_k = W_{k,obs}^{(X)} X_{obs} + W_{k,k}^{*(M)} + W_{k,mis \setminus \{k\}}^{(M)} \mathbf{1}_{k,mis \setminus \{k\}} + b_k^* \geq 0 \quad (57)$$

i.e., there exists a weight $W_{k,k}^{*(M)}$ such that the activation of the k^{th} hidden unit is always positive when k is missing. Note that these results hold because the weight $W_{k,k}^{(M)}$ only appears in the expression of a_k when entry k is missing. Let $h_k = ReLU(a_k)$. By choosing $b_k = b_k^*$ and $W_{k,k}^{(M)} = W_{k,k}^{*(M)}$, we have that:

$$\text{If } k \in mis, \quad h_k = a_k \quad (58)$$

$$\text{If } k \in obs, \quad h_k = 0 \quad (59)$$

As a result, the output of the hidden layer \mathcal{H}_{ReLU} can be rewritten as:

$$h_k = a_k \odot M \quad (60)$$

i.e., a $\odot M$ nonlinearity is applied to the activations.

Equating the slopes and biases of \mathcal{H}_{ReLU} and $\mathcal{H}_{\odot M}$. Let $\mathcal{H}_{\odot M} = (W \in \mathbb{R}^{d \times d}, \mu, \odot M)$ be that layer that connect $(X - \mu) \odot (1 - M)$ to d hidden units via the weight matrix W , and applies a $\odot M$ nonlinearity to the activations. We will denote by $c \in \mathbb{R}^d$ the bias corresponding to this layer.

The activations for this layer are given by:

$$a_k = W_{k,obs}(X_{obs} - \mu_{obs}) + c_k \quad (61)$$

$$= W_{k,obs} X_{obs} - W_{k,obs} \mu_{obs} + c_k \quad (62)$$

Then by applying the non-linearity we obtain the output of the hidden layer:

$$\text{If } k \in mis, \quad h_k = a_k \quad (63)$$

$$\text{If } k \in obs, \quad h_k = 0 \quad (64)$$

It is straightforward to see that with the choice of $b_k = b_k^*$ and $W_{k,k}^{(M)} = W_{k,k}^{*,(M)}$ for \mathcal{H}_{ReLU} , both hidden layers have the same output $h_k = 0$ when entry k is observed. It remains to be shown that there exists a configuration of the weights of \mathcal{H}_{ReLU} such that the activations a_k when entry k is missing are equal to those of $\mathcal{H}_{\odot M}$. To avoid confusions, we will now denote by $a_k^{(N)}$ the activations of $\mathcal{H}_{\odot M}$ and by $a_k^{(R)}$ the activations of \mathcal{H}_{ReLU} . We recall here the activations for both layers as derived in 62 and 54.

$$\text{If } k \in \text{mis}, \begin{cases} a_k^{(N)} = W_{k,obs} X_{obs} - W_{k,obs} \mu_{obs} + c_k \\ a_k^{(R)} = W_{k,obs}^{(X)} X_{obs} + W_{k,k}^{*,(M)} + W_{k,mis \setminus \{k\}}^{(M)} \mathbf{1}_{k,mis \setminus \{k\}} + b_k^* \end{cases} \quad (65)$$

By setting $W_{k,k}^{(X)} = W_{k,k}$, we obtain that both activations have the same slopes with regards to X . We now turn to the biases. We have that:

$$W_{k,k}^{*,(M)} + W_{k,mis \setminus \{k\}}^{(M)} \mathbf{1}_{k,mis \setminus \{k\}} + b_k^* = W_{k,\cdot}^{(M)} \mathbf{1} - W_{k,obs}^{(M)} \mathbf{1} + b_k^* \quad (66)$$

We now set:

$$\forall j \in \text{obs}, \quad W_{k,j}^{(M)} = W_{k,j} \mu_j \quad (67)$$

$$W_{k,\cdot}^{(M)} \mathbf{1} + b_k^* = c_k \quad (68)$$

to obtain that both activations have the same biases. Note that 67 sets the weights $W_{k,j}$ for all $j \neq k$ (since obs can contain any entries except k). As a consequence, equation 68 implies an equation involving $W_{k,k}^{*,(M)}$ and b_k^* where all other parameters have already been set. Since $W_{k,k}^{*,(M)}$ and b_k^* are also chosen to satisfy the inequalities 56 and 57, it may not be possible to choose them so as to also satisfy equation 68. As a result, the functions computed by the activated hidden units of \mathcal{H}_{ReLU} can be equal to those computed by $\mathcal{H}_{\odot M}$ up to a constant.

B Additional results

B.1 Neumann network scaling law in MNAR

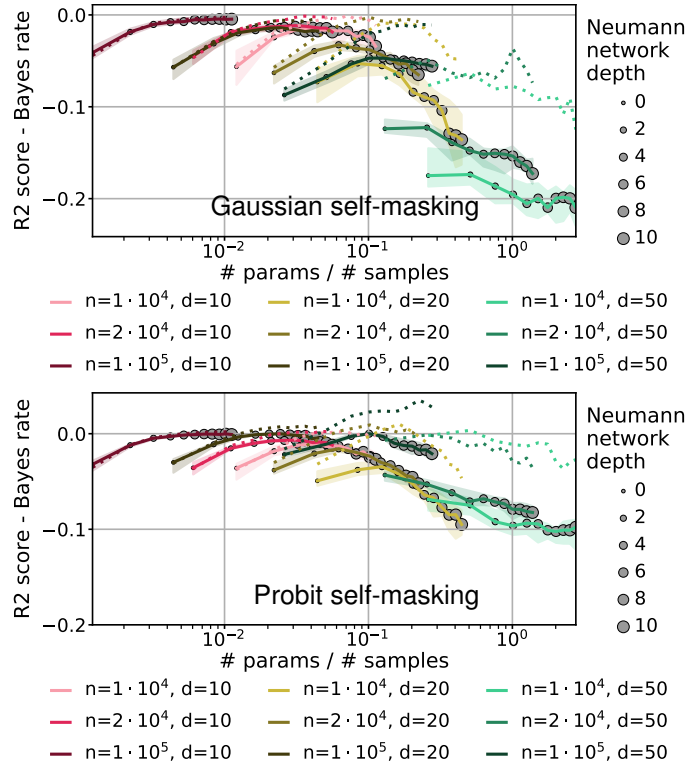


Figure 5: **Required capacity in various MNAR settings** — Top: Gaussian self-masking, bottom: probit self-masking. Performance of Neumann networks varying the depth in simulations with different number of samples n and of features d .