

Extending statistics of
extremes to non identical
distributions and its
application:
A parallel race network

Denis Cousineau

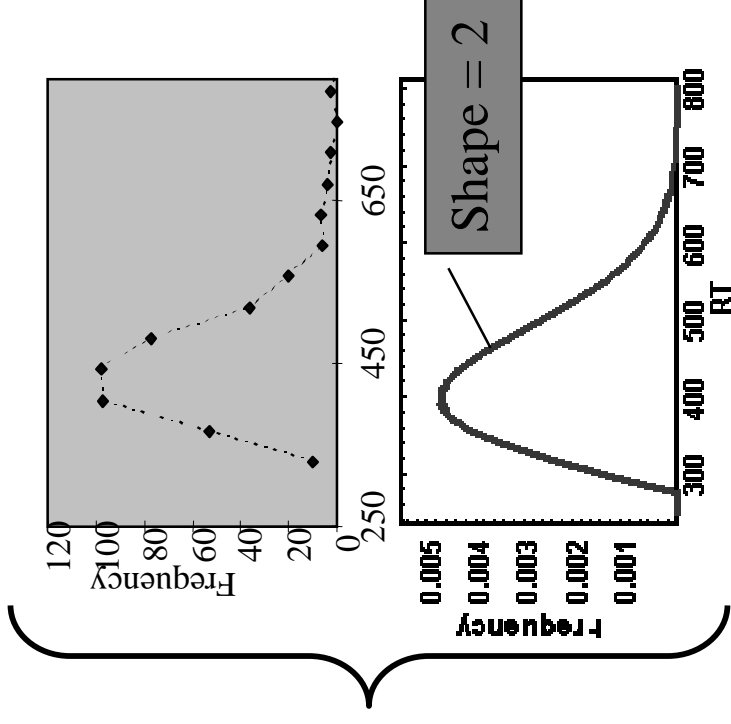
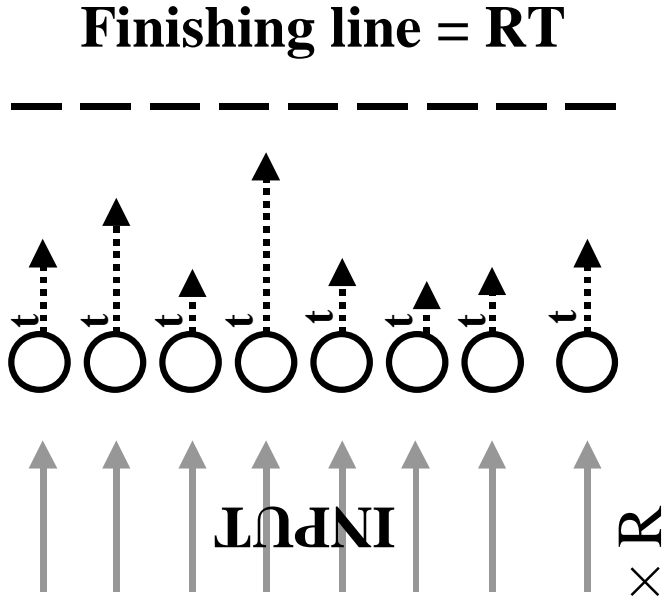
Indiana “Jones” University

Decousin@indiana.edu

<http://Prelude.Psy.UMontreal.CA/~cousined/talks>

Parallel Race models: Overview

The fastest unit determines the reaction time (RT).



Examples:

Logan (1988)

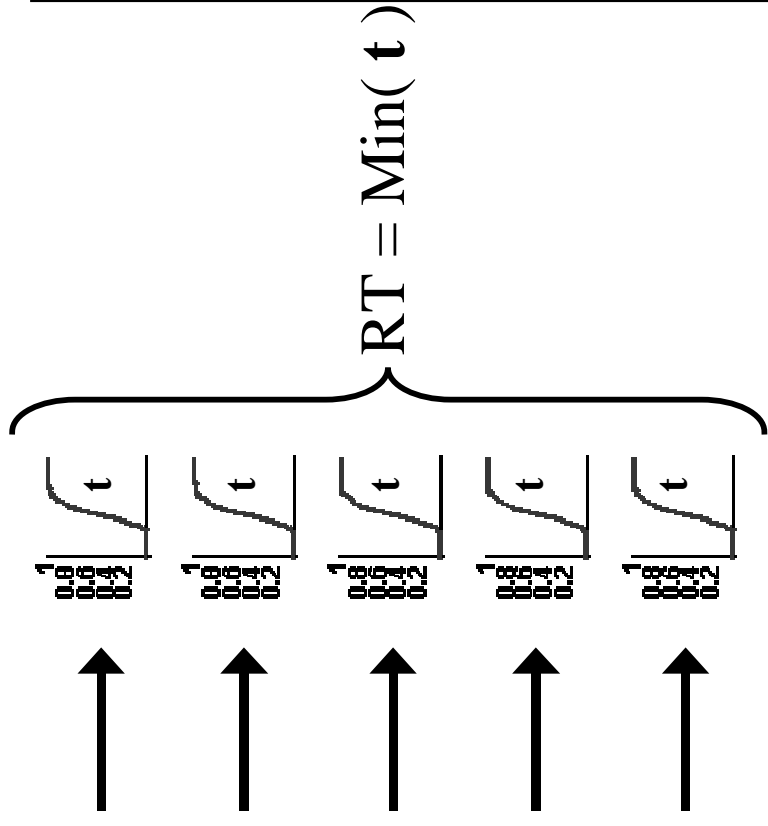
Bundesen (1990)

Predicts a Weibull
distribution of RT.

(if R is large, i.e. > 50)



A- Theorems: The criteria



Criteria:

C_1 : Independent

C_2 : Identical

C_3 : Lower-bounded

C_4 : Probabilities

accumulate as a power curve (in the left tail at least).

C_1 is not critical (Galambos, 1978)

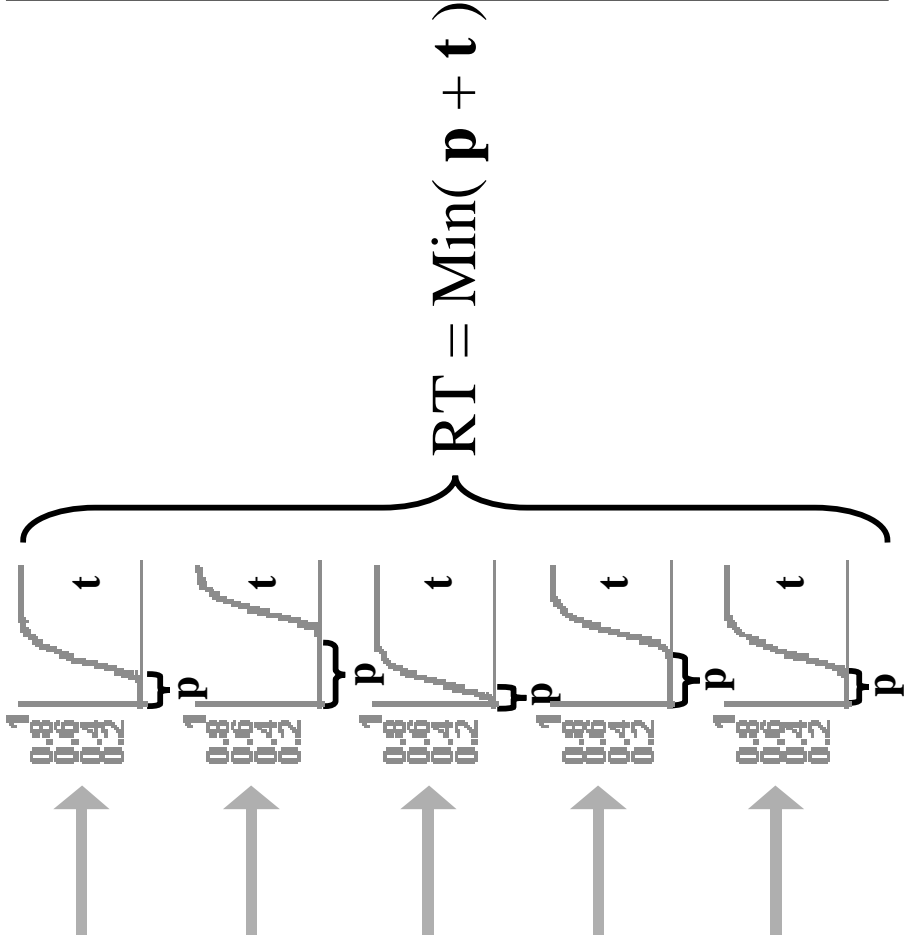
C_2 is not psychologically plausible: Can we eliminate it?

C_3 & C_4 are technical assumptions that cannot be removed.

A- Theorems:

First case: Position is variable

As if the racers where not starting at the same time...



If $t \sim \mathcal{F}$

$p \sim \mathcal{G}$

Then

each unit $\sim \mathcal{F} * \mathcal{G}$

We proved that

if \mathcal{F} satisfies C_3 & C_4

if \mathcal{G} satisfies C_3 & C_4

Then

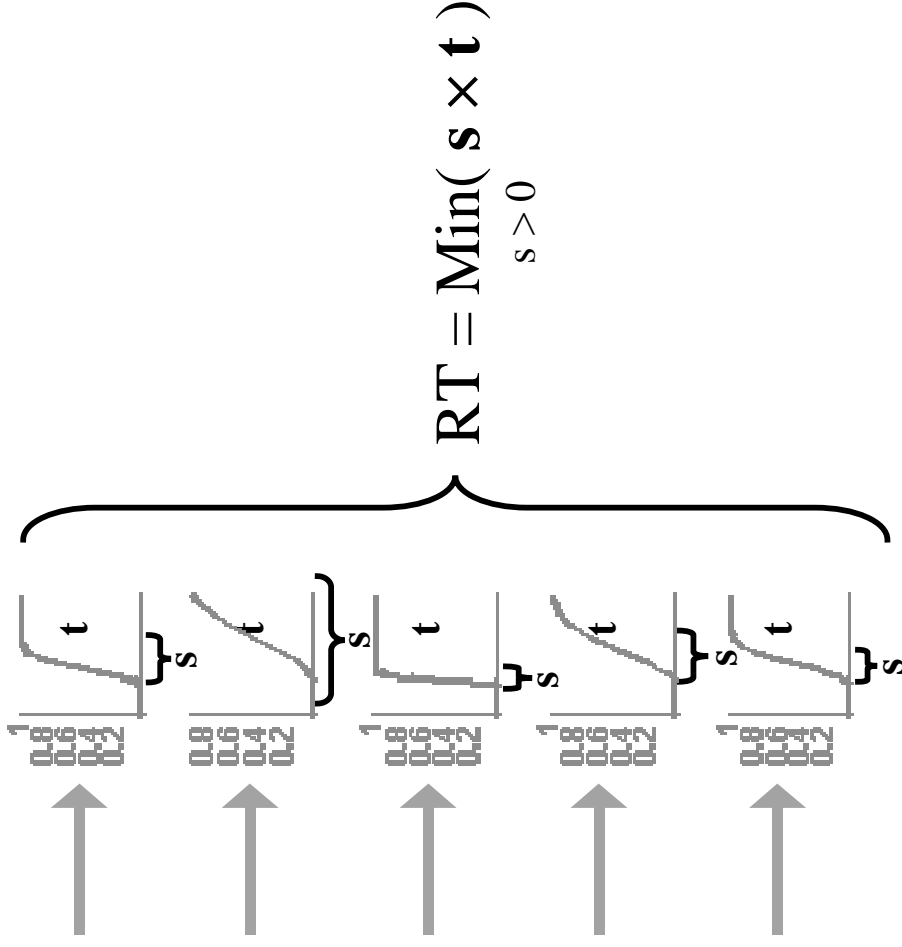
$\mathcal{F} * \mathcal{G}$ does satisfy C_3 & C_4

Adding two factors still predicts a Weibull distribution for the winner.

A- Theorems:

Second case: Scale is variable

Each racer differs by their variance...



If $t \sim \mathcal{F}$

$s \sim \mathcal{G}$

Then

each unit $\sim \mathcal{F} \wedge \mathcal{G}$

We proved that

if \mathcal{F} satisfies C_3 & C_4

if \mathcal{G} satisfies C_3 & C_4

Then

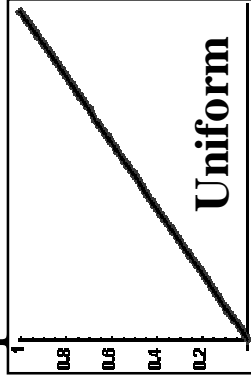
$\mathcal{F} \wedge \mathcal{G}$ does satisfy C_3 & C_4

Multiply two factors still predicts a Weibull distribution
for the winner.

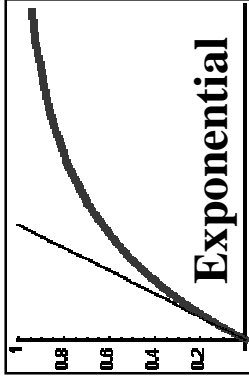
A- Theorems:

Can we predict the shape (skewness)?

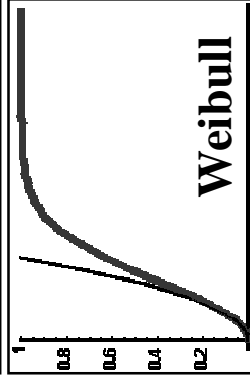
The shape γ of the distribution of the winner is given by the power curve fitting the left-hand tail:



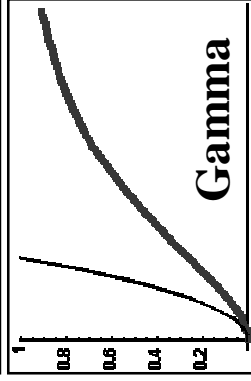
– The uniform is linear (x^1)



– So is the exponential in the left tail



– For the Weibull, shape can vary (here a quadratic tail, x^2)



– For the Gamma, the shape depends on the number of component (here, x^3).

The shape γ is given by the exponent.



A- Theorems:

Shape of convolutions & productions

If

\mathcal{F} has shape $\gamma_{\mathcal{F}}$

\mathcal{G} has shape $\gamma_{\mathcal{G}}$

Then

$\mathcal{F} * \mathcal{G}$ has shape $\gamma_{\mathcal{F}} + \gamma_{\mathcal{G}}$

$\mathcal{F} \wedge \mathcal{G}$ has shape:

$\text{Min}(\gamma_{\mathcal{F}}, \gamma_{\mathcal{G}})$ if $0 \in \mathcal{F}, 0 \in \mathcal{G}$

$\gamma_{\mathcal{F}}$ if $0 \in \mathcal{F}$ only

$\gamma_{\mathcal{F}} + \gamma_{\mathcal{G}}$ otherwise.

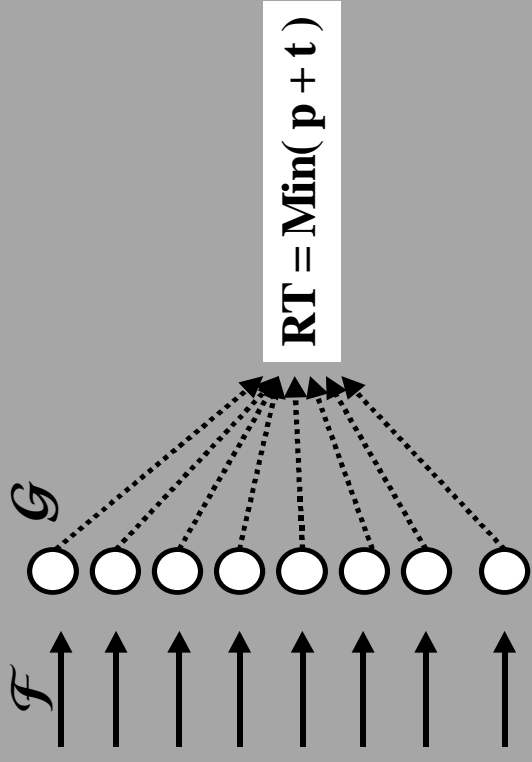
→ the shape (the skewness) of the resulting distribution is not a free parameter.

Example: A 2-stage model.

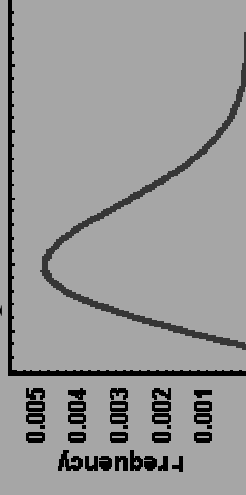
Stage 1: conduction with $\mathcal{F} \sim \text{Uniform}$

Stage 2: decision with $\mathcal{G} \sim \text{Exponential}$

The fastest decision is kept.



Since the shape of \mathcal{F} is 1 and the shape of \mathcal{G} is 1, the shape of $\mathcal{F} * \mathcal{G}$ is 2:





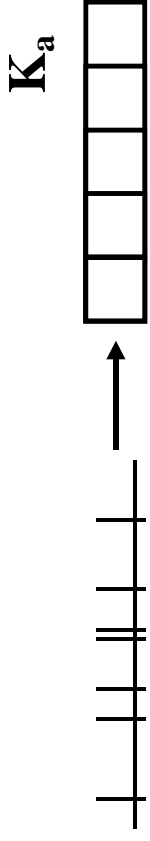
So far...

- ◆ The theorems shows that C_2 (identically distributed units) is not necessary to obtain a Weibull distribution, when Minima decides the RT.
- ◆ Skewness is not a free parameters (and empirically, $\gamma \approx 2$; Logan, 1992).

What general class of models could be based on a race? → Accumulator models

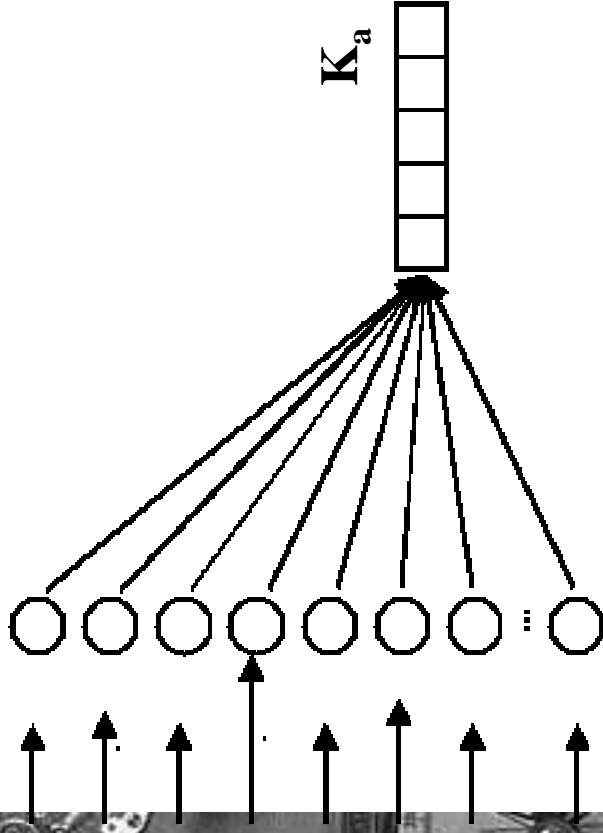
B- Class of models: Accumulator models

- Serial Poisson Race Model



$$RT = \sum_{K_a} (t) \sim \text{Gamma}$$

- Parallel (Whatever*) Race Model



$$RT = \text{Min}(t) \sim \text{Weibull}$$

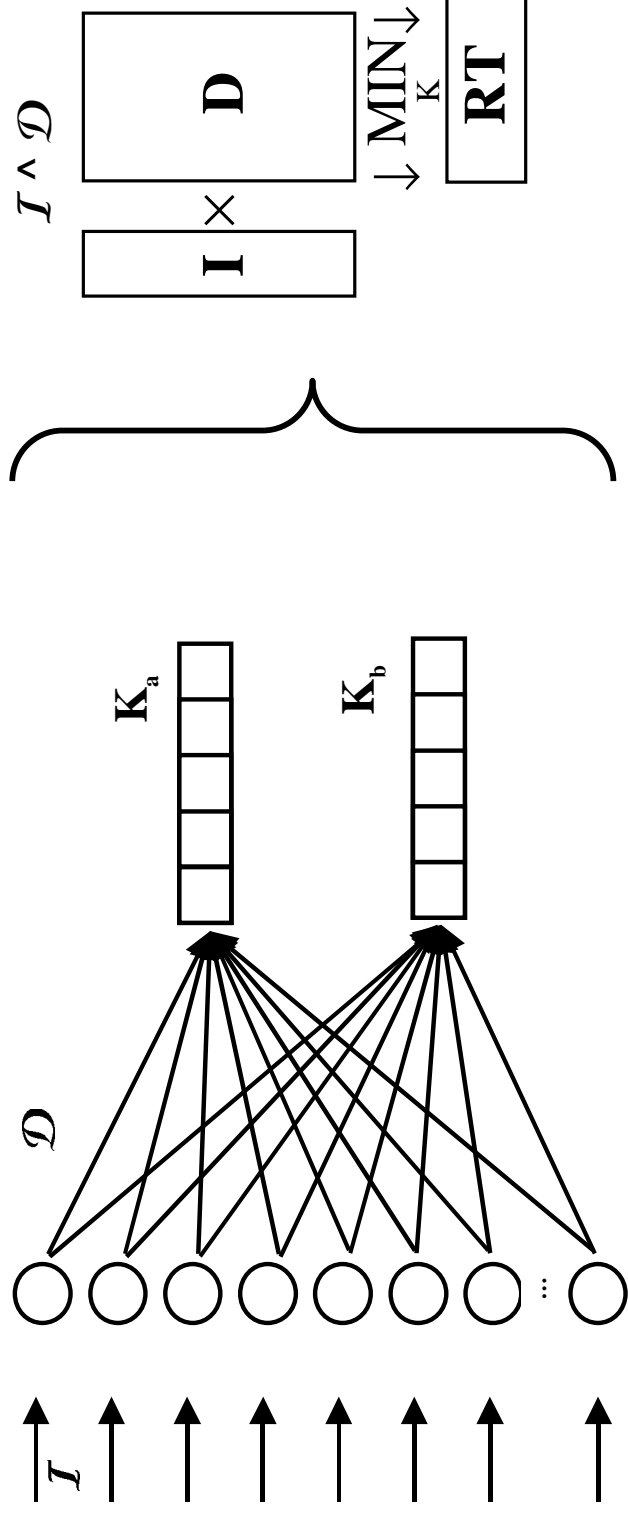
because the same predictions apply if we wait for K_a winners instead of just one (Leadbetter, 1983)

*:as long as C_3 & C_4 are satisfied



B- Class of models: Accumulators with 2 alternatives

- ◆ In general, there are n alternatives, so we need n accumulators.
- ◆ A matrix representation is possible.



C- Application: Parallel Race Network

Idea:

- K_i evidences are necessary for response i ;
Can K_i be learned?
- Information is conveyed through a connection matrix D introducing delays.
Can the system learn to give priority to diagnostic information?

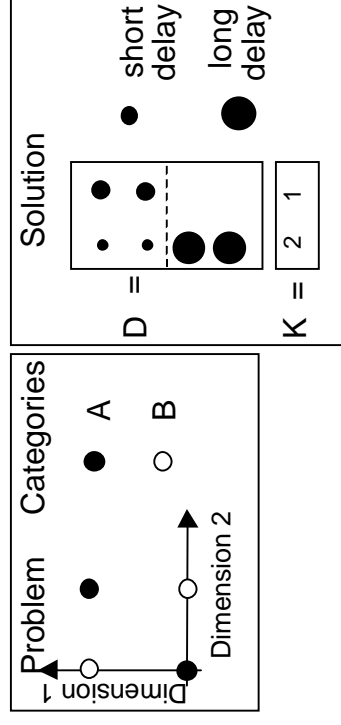
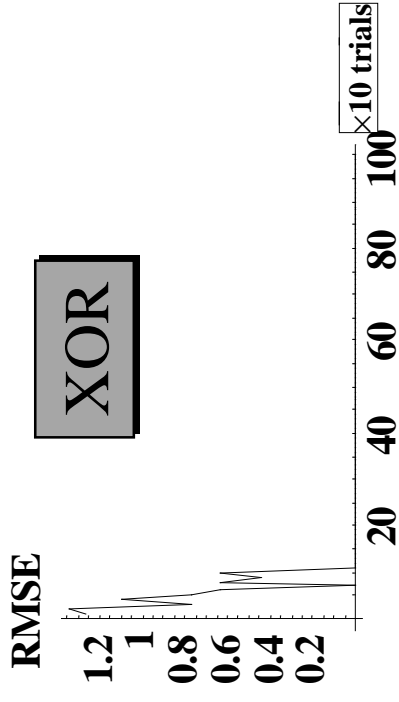
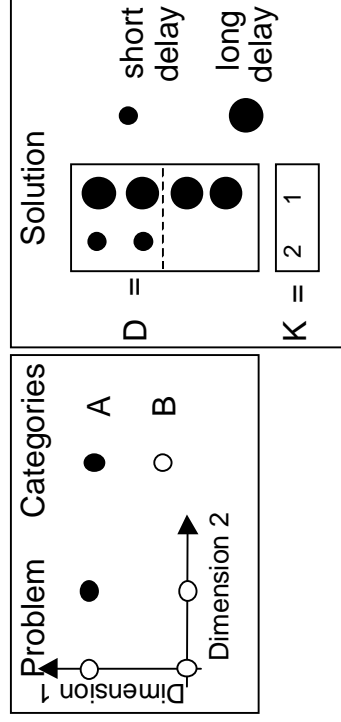
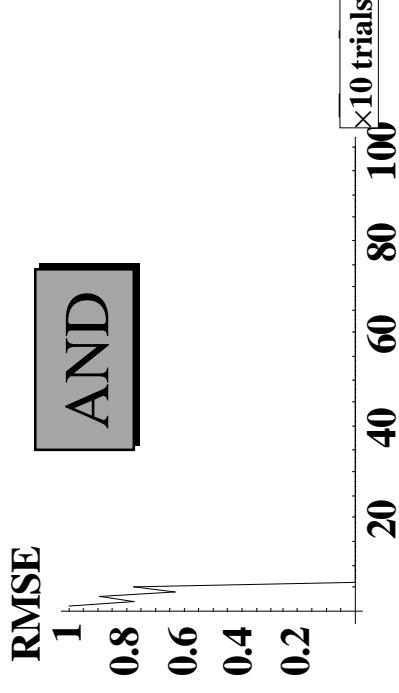
Answer:

Yes, there exist a learning rule to adjust K_i and D .



C- Application: Learning rule

- If an output false alarmed (fired too soon), increase the delay of one connection;
- If an output missed (didn't fire), adjust the threshold K_a .



Conclusion

- ◆ The statistics of extremes are useful to infer the behavior of accumulator models;
- ◆ Integration of information in a “neural network” can be:
 - Σ as in Serial Poisson Race Model (sum) or standard connectionist models (weighted average)
 - Min (fastest units) as in the Parallel Race Model described here
 - Π (?) related to Cascade Models?

