

How to compare prediction abilities of different predictors – such as Large Language Models: a theoretical explanation of an empirical formula

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LLMs are one of the tools for predicting future. One of the main goals of science is to predict future events: we know the situations s_1, \dots, s_t at several previous moments of time, and we want to predict the situation s_{t+1} that will happen in the next moment of time. In particular, recently, one of the tools that is currently used for such prediction is Large Language Models (LLMs).

How can we compare the quality of different predictors? We want to design the most accurate predictor. Thus, we need to be able to compare the quality of different predictors. Several natural characteristics can be used to describe this quality. For example, for each i , we can compute the probability $p_i \stackrel{\text{def}}{=} p(s_i | s_1, \dots, s_{i-1})$ that the predictor correctly predicts the state s_i at moment i based on the previous states s_1, \dots, s_{i-1} .

For each i , the larger the probability p_i , the better. But what if, for two predictors, we have $p_1 > p'_1$ but $p_2 < p'_2$? Which predictor should we select? To be able to always compare the quality of different predictors, we need to combine all these values p_1, \dots, p_n into a single number $p = f_n(p_1, \dots, p_n)$ – so that the predictor with the larger combined probability is better. Which combination operation $f_n(p_1, \dots, p_n)$ should we choose?

Empirical fact and the corresponding challenge. It has been shown that among all proposed functions, the most adequate comparison occurs when we select $f_n(p_1, \dots, p_n) = \sqrt[n]{p_1 \cdots p_n}$. But is this function indeed the best – or is it simply the best of all the functions that have been tried, and a yet untried function will work better?

What we do in this talk. We show that the empirically successful function is the only one that satisfies natural requirements. This explains why this function is empirically successful – and confirms that no other yet untried function will be better.

First natural requirement. Time is continuous. Our selection of the moments of time is arbitrary. Instead of the original time units – e.g., days, we could use weeks or months, etc. A natural requirement is that our measure of quality should not change if we simply choose a different unit: $f_n(p_1, \dots, p_n) = f_{n/k}(p_1 \cdots p_k, p_{k+1} \cdots p_{2k}, \dots)$.

Second natural requirement. If all the probabilities p_i are the same, i.e., if $p_1 = \dots = p_n = p$, then it is reasonable to use this common probability p as the measure of the predictor's quality.