Bayesian vMF mixture model

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We adopt a simplification of the Bayesian vMF mixture model proposed in [2][1]. For computational efficiency, the priors on the vMF mean $\{\boldsymbol{\mu}_k\}$ and on the vMF concentration $\{\kappa_k\}$ are removed.

1 Model Specification

The generative process is as follows:

1. $\boldsymbol{\theta}_i \sim \mathrm{Dir}(\alpha)$;
2. $z_{ij} \sim \mathrm{Cat}(\boldsymbol{\theta}_i)$;
3. $\boldsymbol{x}_{ij} \sim \mathrm{vMF}(\boldsymbol{\mu}_{z_{ij}}, \kappa_{z_{ij}})$.

Here α is a hyperparameter, $\{\boldsymbol{\mu}_k, \kappa_k\}$ are parameters of mixture components to be learned.

2 Model Likelihood and Inference

Given parameters $\{\boldsymbol{\mu}_k, \kappa_k\}$, the complete-data likelihood of a dataset $\{\boldsymbol{X}, \boldsymbol{Z}, \boldsymbol{\Theta}\} = \{\boldsymbol{x}_{ij}, z_{ij}, \boldsymbol{\theta}_i\}$ is:

$$p(\boldsymbol{X}, \boldsymbol{Z}, \boldsymbol{\Theta}|\alpha, \{\boldsymbol{\mu}_k, \kappa_k\}) = \prod_i \mathrm{Dir}(\boldsymbol{\theta}_i|\alpha) \prod_j \theta_{i,z_{ij}} \mathrm{vMF}(\boldsymbol{x}_{ij}|\boldsymbol{\mu}_{z_{ij}}, \kappa_{z_{ij}}). \tag{1}$$

The incomplete-data likelihood of $\{\boldsymbol{X}, \boldsymbol{\Theta}\} = \{\boldsymbol{x}_{ij}, \boldsymbol{\theta}_i\}$ is obtained by integrating out the latent variables $\boldsymbol{Z}, \boldsymbol{\Theta}$:

$$p(\boldsymbol{X}|\alpha, \{\boldsymbol{\mu}_k, \kappa_k\}) = \int d\boldsymbol{\Theta} \cdot \prod_i \mathrm{Dir}(\boldsymbol{\theta}_i|\alpha) \prod_j \sum_k \theta_{ik} \mathrm{vMF}(\boldsymbol{x}_{ij}|\boldsymbol{\mu}_k, \kappa_k). \tag{2}$$

[1] This model reappears in [3] under the name “mix-vMF topic model”.

(2) is apparently intractable, and instead we seek its variational lower bound:

$$\log p(\boldsymbol{X}|\alpha, \{\boldsymbol{\mu}_k, \kappa_k\}) \geq E_{q(\boldsymbol{Z},\boldsymbol{\Theta})}[\log p(\boldsymbol{X}, \boldsymbol{Z}, \boldsymbol{\Theta}|\alpha, \{\boldsymbol{\mu}_k, \kappa_k\}) - \log q(\boldsymbol{Z}, \boldsymbol{\Theta})].$$
$$= \mathcal{L}(q, \{\boldsymbol{\mu}_k, \kappa_k\}) \tag{3}$$

It is natural to use the following variational distribution to approximate the posterior distribution of $\boldsymbol{Z}, \boldsymbol{\Theta}$:

$$q(\boldsymbol{Z}, \boldsymbol{\Theta}) = \prod_i \Big\{ \mathrm{Dir}(\boldsymbol{\theta}_i|\boldsymbol{\phi}_i) \prod_j \mathrm{Cat}(z_{ij}|\boldsymbol{\pi}_{ij}) \Big\}. \tag{4}$$

Then the variational lower bound is

$$\begin{aligned}
&\mathcal{L}(q, \{\boldsymbol{\mu}_k, \kappa_k\})\\
=&C_0 + \mathcal{H}(q) + E_{q(\boldsymbol{Z},\boldsymbol{\Theta})} \Big[(\alpha - 1) \sum_{i,k} \log \theta_{ik}\\
&+ \sum_{i,j,k} \delta(z_{ij} = k)(\log \theta_{ik} + \log c_d(\kappa_k) + \kappa_k \boldsymbol{\mu}_k^\top \boldsymbol{x}_{ij}) \Big]\\
=&C_0 + \mathcal{H}(q) + \sum_{i,k} (\alpha - 1 + n_{i\cdot k}) \Big(\psi(\phi_{ik}) - \psi(\phi_{i0}) \Big)\\
&+ \sum_k \Big(n_{\cdot\cdot k} \cdot \log c_d(\kappa_k) + \kappa_k \boldsymbol{\mu}_k^\top \boldsymbol{r}_k \Big),
\end{aligned} \tag{5}$$

where

$$n_{i\cdot k} = \sum_j \pi_{ijk}, \quad n_{\cdot\cdot k} = \sum_{i,j} \pi_{ijk}, \tag{6}$$
$$\boldsymbol{r}_k = \sum_{i,j} \pi_{ijk} \cdot \boldsymbol{x}_{ij}, \tag{7}$$

and $\mathcal{H}(q)$ is the entropy of $q(\boldsymbol{Z}, \boldsymbol{\Theta})$:

$$\begin{aligned}
\mathcal{H}(q) =& - E_q[\log q(\boldsymbol{Z}, \boldsymbol{\Theta})]\\
=& \sum_i E_q \Big[\sum_k \log \Gamma(\phi_{ik}) - \log \Gamma(\phi_{i0}) - \sum_k (\phi_{ik} - 1) \log \theta_{ik}\\
&- \sum_{j,k} \delta(z_{ij} = k) \log \pi_{ijk} \Big]\\
=& \sum_i \Big(\sum_k \log \Gamma(\phi_{ik}) - \log \Gamma(\phi_{i0}) - \sum_k (\phi_{ik} - 1) \psi(\phi_{ik}) \Big)\\
&+ (\phi_{i0} - K) \psi(\phi_{i0}) - \sum_{j,k} \pi_{ijk} \log \pi_{ijk}.
\end{aligned} \tag{8}$$

By taking the partial derivative of (5) w.r.t. $\pi_{ijk}, \phi_{ik}, \boldsymbol{\mu}_k, \kappa_k$, respectively, we can obtain the following variational EM update equations [1, 2, 3].

2.1 E-Step

$$\pi_{ijk} \sim e^{\psi(\phi_{ik})} \cdot \mathrm{vMF}(\boldsymbol{x}_{ij}|\boldsymbol{\mu}_k, \kappa_k),$$
$$\phi_{ik} = n_{i \cdot k} + \alpha. \tag{9}$$

2.2 M-Step

$$\boldsymbol{\mu}_k = \frac{\boldsymbol{r}_k}{\|\boldsymbol{r}_k\|},$$
$$\bar{r}_k = \frac{\|\boldsymbol{r}_k\|}{n_{\cdot\cdot k}},$$
$$\kappa_k \approx \frac{\bar{r}_k D - \bar{r}_k^3}{1 - \bar{r}_k^2}. \tag{10}$$

The update equation of κ_k adopts the approximation proposed in [1].

References

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