GROUP2505 – Log-likelihood analysis for Restricted Boltzmann Machines

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1. INTRODUCTION

The main goal of this assignment is to explore how the performance of an RBM changes for different choices of the hyperparameters of the model, using the MNIST digits as the database; in particular using the log-likelihood evaluation we explore the trend of the model during the learning process as the number of epochs increases.

Restricted Boltzmann Machines (RBM) are a powerful kind of generative models designed to accomplish training processes relatively fast. In RBMs, a set of binary visible units i of state v_i is symmetrically connected to a set of binary hidden units μ of state h_{μ} ; the continuos weight $w_{i\mu}$ quantifies the strength between unit i and unit μ (see Figure 1). RBMs use an energy function to define the probability distribution over the input data. In the training process the energy of the configuration is minimized by adjusting the parameters θ . The most common training algorithm is contrastive divergence which allows to approximate the gradient of the likelihood to update the parameters. During this process, a cyclic Gibbs sampling is performed setting the visible units given the hidden ones and vice versa, according to the following probabilities:

$$p(h_{\mu} = 1 \mid \mathbf{v}) = \sigma(b_{\mu} + \sum_{i} v_{i} w_{i\mu})$$
 (1)

$$p(v_i = 1 \mid \mathbf{h}) = \sigma(a_i + \sum_{\mu} h_{\mu} w_{i\mu})$$
 (2)

where $\sigma(x) = 1/(1+e^{-x})$ is the logistic sigmoid function, a_i is the bias of the *i*-th visible unit and b_{μ} is the bias of the μ -th hidden unit; they act shifting the sigmoid function $\sigma(x)$. The absence of links among units of the same type simplifies the training process. Moreover, the number of iterations of Eq. 1 and Eq. 2 can be setted to 1 if real data is used to fix \mathbf{v} in the first place.

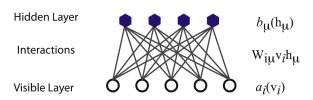


FIG. 1. A Restricted Boltzmann Machine (RBM) is made up of visible units, denoted as v_i , and hidden units, represented as h_{μ} . These units engage with one another through interactions characterized by the weights $W_{i\mu}$. Notably, there are no direct interactions among the visible units or among the hidden units themselves.

The goodness of the models is evaluated by computing the log-likelihood \mathcal{L} of the data:

$$\mathcal{L} = \frac{1}{M} \sum_{m=1}^{M} l_{\theta}(v^{(m)}) \tag{3}$$

$$l_{\theta}(v^{(m)}) = \log \sum_{h} e^{-E(v,h)} - \log Z$$
 (4)

where M is the number of data points, E(v, h) is the energy function, Z is the partition function and, in Eq. 4, the index h of the summation represents each possible state of the hidden layer.

The topic of your assignment is specified at the lesson. It requires you to describe your findings in one of the exercises.

In this introduction, you should describe the main topic in general terms, introducing what you want to discover, why, and which methods you use do perform this study. There could also be citations like this [1] to papers, websites, etc. forming the list of references that other people could be interested in consulting for a better understanding your points.

Tips

• In English use sentences shorter than what you might normally be using in Italian, German, etc...

- Possibly, Explain concepts at a level which is accessible to everybody.
- Do not use colloquial forms in scientific writing, thus avoid it's, aren't, don't, etc.
- Do not change the time of verbs; it is simpler to speak in simple present, however also writing always in past tense is fine.
- In figures, use fonts that match the <u>size</u> of the main text fonts (tiny fonts should be avoided). Use lines with different dashing, color, and symbol as appropriate for better distinguishing the curves. Use log scale when it is better for highlighting smaller scales or flattening larger scales.
- Remember the grid explained in the intro video of the course, which will be used for evaluations. It contains suggestions for improving the text.

Latex — A modern online tool to handle and share latex files is *Overleaf*. The other option is a standard latex installation on the computer. Locally, this text is compiled with the command pdflatex and is based on revtex. Packages (of which, maybe not all are needed) in Arch Linux may be installed via sudo pacman —S texlive—core

texlive-bibtexextra texlive-fontsextra texlive-formatsextra texlive-latexextra texlive-pictures texlive-pstricks texlive-publishers texlive-science

In Ubuntu there is a similar installation with sudo apt install, maybe sudo apt install texlive-full if you want to lose less time to pick the right packages. Similar tools should be available in Windows and via e.g. macports on Mac OS.

2. METHODS

2.1. Theory

Concerning the training process of RBM, \mathbf{v} is setted using real data. Weights $w_{i\mu}$ are initialized sampling values from a Gaussian distribution of mean 0 and standard deviation 0.01. Biases b_{μ} of hidden units are initialized to 0. Thus \mathbf{h} is evaluated by Eq. 1 before passed to Eq. 2 in order to compute back \mathbf{v} . In such evaluation it is convenient to set $a_i = \log[p_i/(1-p_i)]$; fixed the *i*-th visible unit, p_i is defined as the number of times such unit is on over the whole training array set, normalized over the size of the set. Referring to Eq. 2, the choice of shifting the sigmoid $\sigma(x)$ by the function $\log[p_i/(1-p_i)]$ of the average p_i ensures that the units can activate properly, even given initial weights $w_{i\mu}$ close to 0.

The initialization of biases a_i , firstly proposed by Hinton, makes hidden units able to activate and differentiate

better their activation based on data, avoiding the risk of getting stuck on values near to 0.

2.2. Computation

Here describe which tools you decided to use for solving the problem, with equations

$$A = B \tag{5}$$

or systems of equations

$$\dot{v}(t) = -U'(x)
\dot{x}(t) = v(t)$$
(6)

and eventually with pieces of code (Jupyter allows saving in latex, it might produce a better output than including a figure with the code as done here).

As already mentioned, the rest of the text is filled with "zzz" to show the typical length of the corresponding sections.

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quantity	symbol	dimensionless
time	t	t'
momentum	p	v

TABLE I. Description of the table.

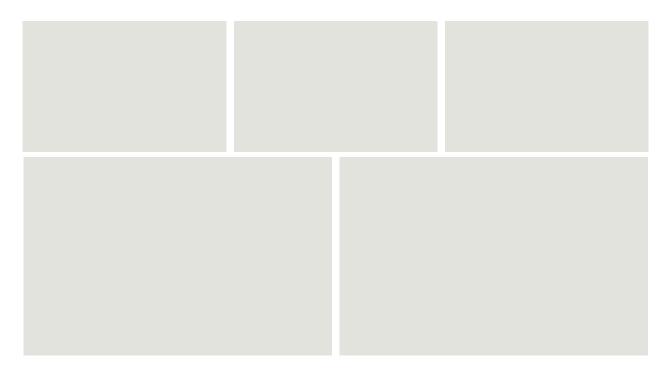


FIG. 2. Description of the panels: (a)..... (b)... etc. This caption should give enough info on the content of figures to make them mostly readable without consulting the main text. However, repetitions with the main text should e avoided if possible. If this format is difficult to frame in the page you want, just break it into multiple single figures.

import random
import math
import matplotlib.pyplot as plt

3. RESULTS

Describe what you found.

Cite Figure 2(a), etc. to add information. Later also cite Figure 3 and Figure 4. Of course the number and size of figures may vary from project to project.

Cite Table I to collect useful data in a clear way.

FIG. 3. Description...



FIG. 4. Description...

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4. CONCLUSIONS

Discuss the key aspects that we can take home from this work.

Check if your text is light, swift, and correct in exposing its passages.

 ^[1] B. Franklin, J. Here There 10, 20-40 (1800).

^[2] A. Einstein, Int. J. There Here **20**, 125–133 (1910).

Assignment score grid

Structure: the exposition follow a logic order	8
Clarity: the text is brief enough, avoids complicated sentences and specifies all concepts and links	8
Depth: the text is not a shallow repetition of notions, there emerges a good understanding	8
Rigor: the analysis of the results is precise, quantitatively, and convincing	8
Innovation: new methods/ideas are introduced; conclusions beyond what introduced in the class	4