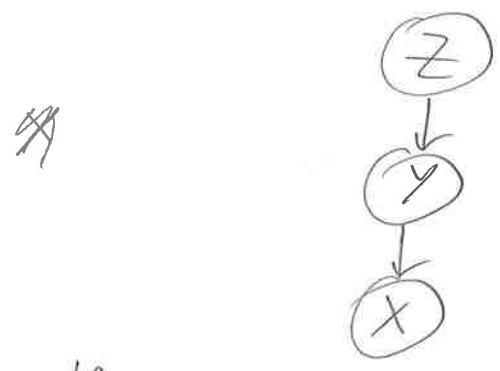


Consider a 3-node chain of discrete RVs X, Y, Z .

(1)

X is the input, Y is the intermediate repr. and Z is the high-level repr.

The generative model is



(this is the generative model of Sec. 3.2.2 in [1], but with variables Z and X renamed to X and Z respectively).

We assume $X=x$ is given and we want to infer $P(Z=z | X=x)$.

According to [1] this is

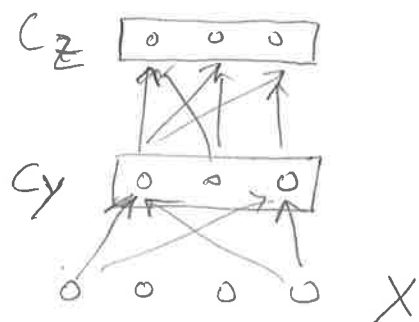
$$\begin{aligned} \text{Bel}(Z=z) &= P(Z=z | X=x) \\ &= \frac{\sum_{y=y} P(X=x | Y=y) P(Y=y | Z=z) P(Z=z)}{P(X=x)} \end{aligned}$$

Let the RV Y take on values from $1 \dots n_y$ and RV Z take on values from $1 \dots n_z$.
Then

$$\text{Bel}(Z=j) = P(Z=j | X=x) = \frac{\sum_{i=1} P(X=x | Y=i) P(Y=i | Z=j) P(Z=j)}{P(X=x)} \quad (1)$$

Now consider two stacked WTA circuits C_y and C_z

(2)



~~Computes~~

Neuron i in C_y outputs

$$y_i = \frac{\lambda_i^y}{\sum_j \lambda_j^y} \quad \text{with} \quad \lambda_i^y = P(X=x | Y=i) \quad (2)$$

Hence
$$y_i = \frac{P(X=x | Y=i)}{\sum_j P(X=x | Y=j)}$$

The weight w_{ji} from neuron i in C_y to neuron j in C_z is given by

$$w_{ji} = P(Y=i | Z=j) \quad (3)$$

Furthermore, neuron j in C_z computes

$$z_j = \frac{\lambda_j^z}{\sum_k \lambda_k^z} \quad \text{with} \quad \lambda_j^z = P(Z=j) \cdot \sum_i w_{ji} y_i \quad (4)$$

Hence we have

$$\begin{aligned}\lambda_j^z &= P(z=j) \cdot \sum_i \frac{P(X=x|Y=i)}{\sum_k P(X=x|Y=k)} \cdot P(Y=i|z=j) \\ &= \frac{P(X=x)}{\sum_k P(X=x|Y=k)} \frac{\sum_i P(X=x|Y=i) P(Y=i|z=j) P(z=j)}{P(X=x)}\end{aligned}$$

Now normalizing

$$z_j = \frac{\lambda_j^z}{\sum_e \lambda_e^z} = \frac{\frac{P(X=x)}{\sum_k P(X=x|Y=k)} P(z=j|X=x)}{\sum_e \frac{P(X=x)}{\sum_k P(X=x|Y=k)} P(z=e|X=x)} = \underline{\underline{P(z=j|X=x)}}$$

Thus, the WTA network C_z computes the posterior belief over the high-level latent variable z .

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(4).

Neurons in C_y

$$u_i = \sum_j w_{ij} x_j + \sum_j w'_{ij} (1 - x_j)$$

$$x_j \text{ is binary} \quad w_{ij} = \log P(x_j = 1 / Y = i)$$

$$w'_{ij} = \log P(x_j = 0 / Y = i)$$

$$\begin{aligned} \Rightarrow u_i &= \sum_j x_j \log P(x_j = 1 / Y = i) \\ &\quad + \sum_j (1 - x_j) \log P(x_j = 0 / Y = i) \\ &= \log \prod_j P(x_j / Y = i) \\ &= \log P(\underline{X} = \underline{x} / Y = i) \end{aligned}$$

Now let $\lambda'_i = \exp(u_i) = P(\underline{X} = \underline{x} / Y = i)$
as desired by eq. (2).