

# Welcome and Introduction

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<https://github.com/philschulz/VITutorial>

# About us . . .

## Wilker Aziz

- ▶ Research associate at UvA
- ▶ VI, Sampling methods, Machine Translation

## Philip Schulz

- ▶ PhD candidate at UvA
- ▶ Applied Scientist at Amazon
- ▶ VI, Machine Translation, Bayesian Models

# Problems

Supervised problems: “learn a distribution over observed data”

- ▶ sentences in natural language, images, videos,  
...

Unsupervised problems: “learn a distribution over observed and unobserved data”

- ▶ sentences in natural language + parse trees,  
images + bounding boxes ...

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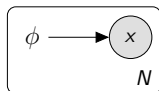
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and proceed to **estimate parameters** that assign maximum likelihood to observations

# Multiple problems, same language



(Conditional) Density estimation

Parsing	Side information ( $\phi$ ) a sentence	Observation ( $x$ ) its syntactic/semantic parse tree/graph
Translation	a sentence	its translation
Captioning	an image	caption in English
Entailment	a text and hypothesis	entailment relation

# Where does deep learning kick in?

Let  $\phi$  be all side information available  
e.g. deterministic *inputs/features*

Have neural networks predict parameters of our probabilistic model

$$X|\phi \sim \text{Cat}(\pi_{\theta}(\phi)) \quad \text{or} \quad X|\phi \sim \mathcal{N}(\mu_{\theta}(\phi), \sigma_{\theta}(\phi)^2)$$

and proceed to **estimate parameters**  $w$  of the NNs



# Task-driven feature extraction

Often our side information  $\phi$  is itself some high dimensional data

- ▶  $\phi$  is a sentence and  $x$  a tree
- ▶  $\phi$  is the source sentence and  $x$  is the target
- ▶  $\phi$  is an image and  $x$  is a caption

and part of the job of the NNs that parametrise our models is to also **deterministically** encode that input in a low-dimensional space

# NN as efficient parametrisation

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Prediction is done by a decision rule outside the statistical model

- ▶ e.g. beam search

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# MLE via gradient-based optimisation

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and we can update  $\theta$  in the direction

$$\gamma \nabla_{\theta} \mathcal{L}(\theta | x^{(1:N)})$$

to attain a local maximum of the likelihood function

# Big Data

For large  $N$ , computing the gradient is inconvenient

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$S$  selects data points uniformly at random

# Stochastic optimisation

For large  $N$ , we can use a gradient estimate

$$\nabla_{\theta} \mathcal{L}(\theta | x^{(1:N)}) = \underbrace{\mathbb{E}_{S \sim \mathcal{U}(1/N)} [N \nabla_{\theta} \log p(x^{(S)} | \theta)]}_{\text{expected gradient : )}}$$

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$$\stackrel{\text{MC}}{\approx} \frac{1}{M} \sum_{m=1}^M N \nabla_{\theta} \log p(x^{(s_i)} | \theta)$$

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and take a step in the direction

$$\gamma \frac{N}{M} \nabla_{\theta} \mathcal{L}(\theta | x^{(s_1:s_M)})$$

where  $x^{(s_1:s_M)}$  is a random mini-batch of size  $M$

# DL in NLP recipe

Maximum likelihood estimation

- ▶ tells you which **loss** to optimise (i.e. negative log-likelihood)

Automatic differentiation (*backprop*)

- ▶ “give me a tractable forward pass and I will give you **gradients**”

Stochastic optimisation powered by backprop

- ▶ general purpose gradient-based optimisers

# Tractability is central

Likelihood gives us a differentiable objective to optimise for

- ▶ but we need to stick with **tractable** likelihood functions

# When do we have intractable likelihood?

**Unsupervised problems** contain unobserved random variables

$$p(x, z|\theta) = \overbrace{p(z)}^{\text{prior}} \underbrace{p(x|z, \theta)}_{\text{observation model}}$$

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thus assessing the marginal likelihood requires  
**marginalisation of latent variables**

$$p(x|\theta) = \int p(x, z|\theta) \, dz = \int p(z)p(x|z, \theta) \, dz$$

# Examples of latent variable models

Discrete latent variable, continuous observation

$$p(x|\theta) = \underbrace{\sum_{c=1}^K \text{Cat}(c|\pi_1, \dots, \pi_K)}_{\text{too many forward passes}} \underbrace{\mathcal{N}(x|\mu_\theta(c), \sigma_\theta(c)^2)}_{\text{forward pass}}$$

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Continuous latent variable, discrete observation

$$p(x|\theta) = \underbrace{\int \mathcal{N}(z|0, I) \text{Cat}(x|\pi_\theta(z)) \, dz}_{\text{infinitely many forward passes}}$$

forward pass

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Some reasons

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- ▶ uncertainty quantification  
e.g. Bayesian NNs

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which is the reason why we are here today