Guaranteed Learning of Latent Variable Models through Spectral and Tensor Methods

Anima Anandkumar

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Challenge: Conditions for Identifiability

- When can model be identified (given infinite computation and data)?
- Does identifiability also lead to tractable algorithms?

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- Practice: EM, Variational Bayes have no consistency guarantees.
- Efficient computational and sample complexities?

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In this series: guaranteed and efficient learning through spectral methods



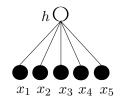
Latent Variable Models

- Concise statistical description through graphical modeling
- Conditional independence relationships or hierarchy of variables.



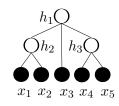
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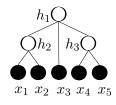
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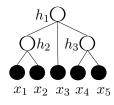


Maximum Likelihood vs. Moment method

- Finding MLE is NP-hard in general.
- Expectation maximization (EM) converges to a local optimum.

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- Concise statistical description through graphical modeling
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Maximum Likelihood vs. Moment method

- Finding MLE is NP-hard in general.
- Expectation maximization (EM) converges to a local optimum.
- Moment estimate: polynomial computational & sample complexity.
- Le Cam theory: Newton-Ralphson on moment estimate leads to efficient estimator asymptotically.
- Scalable implementation: linear and multilinear algebraic operations.

Game Plan: In this talk

Recall Yesterday's Talk

- Gaussian mixtures and (single) topic models.
- Analysis of third order moments.
- Tensor decomposition method: whitening and power method.

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- Moments for various latent variable models.
- Analysis of tensor power method.

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Tomorrow's talk

• Implementation of tensor method.

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- 2 Latent Variable Models and Moments
- 3 Community Detection in Graphs
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- 6 Advanced Topics
- 6 Conclusion

Recap: Gaussian Mixtures and (single) Topic Models

(spherical) Mixture of Gaussian:

(single) Topic Models

- k means: $a_1, \ldots a_k$
- Component h = i with prob. w_i
- observe x, with spherical noise,

$$x = a_i + z, \quad z \sim \mathcal{N}(0, \sigma_i^2 I)$$

- k topics: $a_1, \ldots a_k$
- Topic h = i with prob. w_i
- observe *l* (exchangeable) words

$$x_1, x_2, \dots x_l$$
 i.i.d. from a_i

- Unified Linear Model: $\mathbb{E}[x|h] = Ah$
- Gaussian mixture: single view, spherical noise.
- Topic model: multi-view, heteroskedastic noise.

$$M_3 = \sum_i w_i a_i \otimes a_i \otimes a_i, \quad M_2 = \sum_i w_i a_i \otimes a_i.$$

- Topic models are exchangeble multiview models.
- $M_2 = \mathbb{E}[x_1 \otimes x_2]$. $M_3 = \mathbb{E}[x_1 \otimes x_2 \otimes x_3]$.

Topic proportions vector (h)



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Single topic (h)



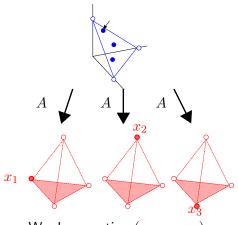
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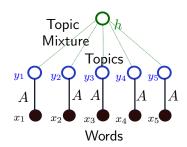
Topic proportions vector (h)



Word generation (x_1, x_2, \ldots)

Latent Dirichlet Allocation

- l words in a document x_1, \ldots, x_l .
- Word x_i generated from topic y_i .
- Exchangeability: $x_1 \perp x_2 \perp \ldots \mid h$



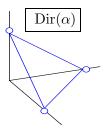
If there are k topics, distribution of h over the simplex Δ^{k-1}

$$\Delta^{k-1} := \{ h \in \mathbb{R}^k, h_i \in [0, 1], \sum_i h_i = 1 \}.$$

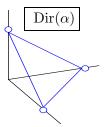
Latent Dirichlet Allocation: h is drawn from a Dirichlet distribution.

$$\mathbb{P}[h] \propto \prod_{j=1}^k h(j)^{\alpha_j - 1}, \ \sum_{j=1}^k h(j) = 1$$

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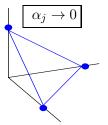
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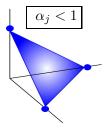
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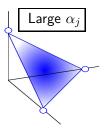
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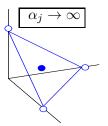
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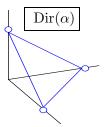
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Moments under LDA

$$M_2 := \mathbb{E}[x_1 \otimes x_2] \qquad -\frac{\alpha_0}{\alpha_0 + 1} \mathbb{E}[x_1] \otimes \mathbb{E}[x_1]$$

$$M_3 := \mathbb{E}[x_1 \otimes x_2 \otimes x_3] \qquad -\frac{\alpha_0}{\alpha_0 + 2} \mathbb{E}[x_1 \otimes x_2 \otimes \mathbb{E}[x_1]] - \text{more stuff...}$$

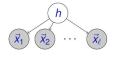
Then

$$M_2 = \sum \tilde{w}_i \ a_i \otimes a_i$$

$$M_3 = \sum \tilde{w}_i \ a_i \otimes a_i \otimes a_i.$$

• Three words per document suffice for learning LDA.

General Multiview Mixtures (Naive Bayes)



 $h \in [k]$,

 $\vec{X}_1 \in \mathbb{R}^{d_1}, \vec{X}_2 \in \mathbb{R}^{d_2}, \dots, \vec{X}_\ell \in \mathbb{R}^{d_\ell}.$

k = # components, $\ell = \#$ views (e.g., audio, video, text).



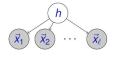




View 1: $\vec{x}_1 \in \mathbb{R}^{d_1}$ View 2: $\vec{x}_2 \in \mathbb{R}^{d_2}$ View 3: $\vec{x}_3 \in \mathbb{R}^{d_3}$

• $\mathbb{E}[x_i|h] = A_ih$ and multiple views.

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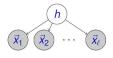


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$$\tilde{x_1} := \mathbb{E}[x_3 \otimes x_2] \mathbb{E}[x_1 \otimes x_2]^{\dagger} x_1, \quad \tilde{x_2} := \mathbb{E}[x_3 \otimes x_1] \mathbb{E}[x_2 \otimes x_1]^{\dagger} x_2,
M_2 = \mathbb{E}[\tilde{x_1} \otimes \tilde{x_1}], \quad M_3 = \mathbb{E}[\tilde{x_1} \otimes \tilde{x_2} \otimes x_3].$$

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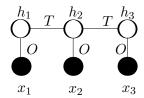
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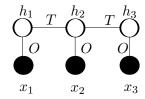
$$M_2 = \sum_i w_i a_{3,i} \otimes a_{3,i}, \quad M_3 = \sum_i w_i a_{3,i} \otimes a_{3,i} \otimes a_{3,i}.$$



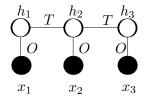
- $\mathbb{P}[h_{t+1} = i | h_t = j] = T_{i,j}$.
- $\bullet \ \mathbb{E}[x_t|h_t=j]=Oe_j.$
- π : Initial distribution (of x_1).



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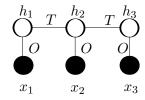


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$$\begin{split} \mathbb{E}[x_1|h_2] &= O\mathsf{Diag}(\pi)T^{\top}\mathsf{Diag}(w)^{-1}h_2\\ \mathbb{E}[x_2|h_2] &= Oh_2\\ \mathbb{E}[x_3|h_2] &= OTh_2. \end{split}$$

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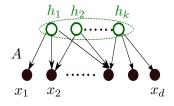
Condition for non-degeneracy

- $O \in \mathbb{R}^{d \times k}$ has full column rank.
- ullet T is invertible, π and $T\pi$ have positive entries.



Independent Component Analysis

- Independent sources, unknown mixing.
- Blind source separation.
- Application: speech, image, video..
- k sources. d dimensions.



- x = Ah + z. $z \sim \mathcal{N}(0, \sigma^2 I)$. Sources h_i are independent.
- Form cumulant tensor

$$M_4 := \mathbb{E}[x^{\otimes 4}] - \mathbb{E}[x_{i_1} x_{i_2}] \mathbb{E}[x_{i_3} x_{i_4}] \dots$$
$$= \sum_i \kappa_i a_i \otimes a_i \otimes a_i \otimes a_i.$$

- Kurtosis: $\kappa_i := \mathbb{E}[h_i^4] 3$.
- Assumption: sources have non-zero kurtosis $(\kappa_i \neq 0)$.

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Social Networks & Recommender Systems





Social Networks

- Network of social ties, e.g. friendships, co-authorships
- Hidden: communities of actors.

Recommender Systems

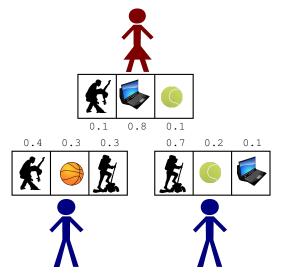
- Observed: Ratings of users for various products.
- Goal: New recommendations.
- Modeling: User/product groups.

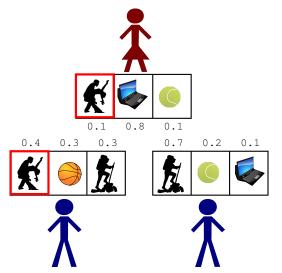


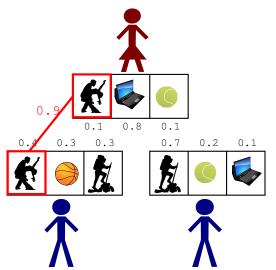


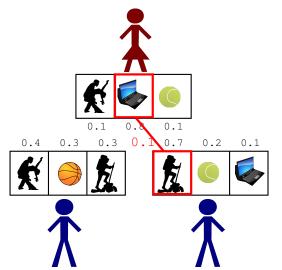


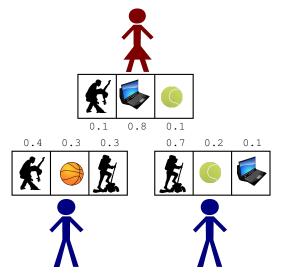












Mixed Membership Model (Airoldi et al)

- k communities and n nodes. Graph $G \in \mathbb{R}^{n \times n}$ (adjacency matrix).
- Fractional memberships: $\pi_x \in \mathbb{R}^k$ membership of node x.

$$\Delta^{k-1} := \{ \pi_x \in \mathbb{R}^k, \pi_x(i) \in [0, 1], \sum_i \pi_x(i) = 1, \quad \forall x \in [n] \}.$$

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- Node memberships $\{\pi_u\}$ drawn from Dirichlet distribution.
- Edges conditionally independent given community memberships: $G_{i,j} \perp \!\!\! \perp G_{a,b} | \pi_i, \pi_j, \pi_a, \pi_b.$
- Edge probability averaged over community memberships

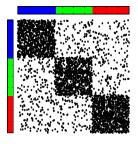
$$\mathbb{P}[G_{i,j} = 1 | \pi_i, \pi_j] = \mathbb{E}[G_{i,j} | \pi_i, \pi_j] = \pi_i^{\top} P \pi_j.$$

• $P \in \mathbb{R}^{k \times k}$: average edge connectivity for pure communities.

Airoldi, Blei, Fienberg, and Xing. Mixed membership stochastic blockmodels. J. of Machine Learning Research, June 2008.



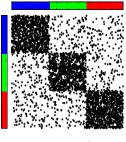
Stochastic Block Model



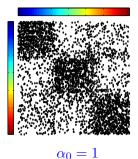
$$\alpha_0 = 0$$

Stochastic Block Model

Mixed Membership Model

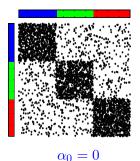


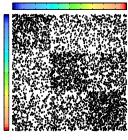
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Stochastic Block Model

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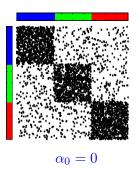


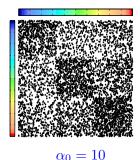


 $\alpha_0 = 10$

Stochastic Block Model

Mixed Membership Model





Unifying Assumption

• Edges conditionally independent given community memberships







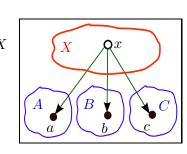
3-star counts sufficient for identifiability and learning of MMSB



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3-Star Count Tensor

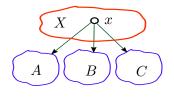
$$\begin{split} \tilde{M}_3(a,b,c) &= \frac{1}{|X|} \# \text{ of common neighbors in } X \\ &= \frac{1}{|X|} \sum_{x \in X} G(x,a) G(x,b) G(x,c). \\ \tilde{M}_3 &= \frac{1}{|X|} \sum_{x \in X} [G_{x,A}^\intercal \otimes G_{x,B}^\intercal \otimes G_{x,C}^\intercal] \end{split}$$



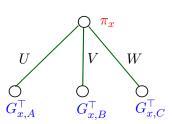
Multi-view Representation

- Conditional independence of the three views
- π_x : community membership vector of node x.





Graphical model



• Linear Multiview Model:

$$\mathbb{E}[G_{x,A}^{\top}|\Pi] = \Pi_A^{\top}P^{\top}\pi_x = U\pi_x.$$

Second and Third Order Moments

$$ullet$$
 $\hat{M}_2 := rac{1}{|X|} \sum_x Z_C G_{x,C}^ op G_{x,B} Z_B^ op - \mathsf{shift}$

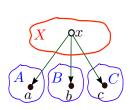
$$\bullet \quad \hat{M}_3 := \tfrac{1}{|X|} \sum_x \left[G_{x,A}^\top \otimes Z_B G_{x,B}^\top \otimes Z_C G_{x,C}^\top \right] - \mathsf{shift}$$

Symmetrize Transition Matrices

- Pairs_{C,B} := $G_{X,C}^{\top} \otimes G_{X,B}^{\top}$
- $Z_B := \text{Pairs}(A, C) (\text{Pairs}(B, C))^{\dagger}$
- $Z_C := \text{Pairs}(A, B) (\text{Pairs}(C, B))^{\dagger}$



$$\mathbb{E}[\hat{M}_2|\Pi_{A,B,C}] = \sum_i \frac{\alpha_i}{\alpha_0} u_i \otimes u_i, \quad \mathbb{E}[\hat{M}_3|\Pi_{A,B,C}] = \sum_i \frac{\alpha_i}{\alpha_0} u_i \otimes u_i.$$



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Recap of Tensor Method

$$M_2 = \sum_i w_i a_i \otimes a_i, \quad M_3 = \sum_i w_i a_i \otimes a_i \otimes a_i.$$





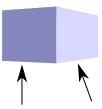
- Multilinear transform: $T = M_3(W, W, W)$. Tensor M_3
- Eigenvectors of T through power method and deflation.

$$v \mapsto \frac{T(I, v, v)}{\|T(I, v, v)\|}.$$

Orthogonal Tensor Eigen Decomposition

$$T = \sum_{i \in [k]} \lambda_i v_i \otimes v_i \otimes v_i, \quad \langle v_i, v_j \rangle = \delta_{i,j}, \ \forall i, j.$$

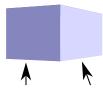
- $T(I, v_1, v_1) = \sum_i \lambda_i \langle v_i, v_1 \rangle^2 v_i = \lambda_1 v_1.$
- v_i are eigenvectors of tensor T.



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Tensor Power Method

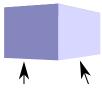
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Questions

- Is there convergence? Does the convergence depend on initialization?
- What about performance under noise?



- For symmetric $M \in \mathbb{R}^{k \times k}$, eigen decomposition: $M = \sum_i \lambda_i v_i v_i^{\top}$.
- Eigen vectors are fixed points: $Mv = \lambda v$.
 - ▶ In our notation: $M(I, v) = \lambda v$.

Uniqueness (Identifiability): Iff. λ_i are distinct.

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Convergence properties

- Let $\lambda_1 > \lambda_2 \ldots > \lambda_d$. $\{v_i\}$ form a basis.
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Perturbation analysis (Davis-Kahan): T + E

Require $||E|| < \min_{i \neq j} |\lambda_i - \lambda_j|$.

•
$$M = \sum_{i \in [k]} \lambda_i v_i \otimes v_i, \quad \lambda_1 > \lambda_2 \dots$$

• Rayleigh quotient at v: $M(v,v) = v^{\top} M v = \sum_i \lambda_i \langle v_i, v \rangle^2$.

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What are the local optimizers?

Optimization: $|\max M(v, v)|$ s.t. ||v|| = 1.

Lagrangian: $L(v, \lambda) := M(v, v) - \lambda(v^{\top}v - 1)$.

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Power method recovers v_1 when initialization v satisfies $\langle v, v_1 \rangle \neq 0$.



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How do we avoid spurious solutions (not part of decomposition)?



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For an orthogonal tensor, no spurious local optima!



Review: matrix power iteration

Recall matrix power iteration for matrix $M := \sum_i \lambda_i \ v_i v_i^{\top}$:

Start with some v, and for $j=1,2,\ldots$:

$$v \mapsto Mv = \sum_{i} \lambda_i (v_i^{\top} v) v_i.$$

i.e., component in v_i direction is scaled by λ_i .

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If $\lambda_1 > \lambda_2 \geq \cdots$, then in t iterations,

$$\frac{\left(v_1^\top v\right)^2}{\sum_i \left(v_i^\top v\right)^2} \ge 1 - k \left(\frac{\lambda_2}{\lambda_1}\right)^{2t}.$$

Converges linearly to v_1 assuming gap $\lambda_2/\lambda_1 < 1$.

Tensor power iteration convergence analysis

Let $c_i := v_i^\top v$ initial component in v_i direction; assume WLOG

$$\lambda_1|c_1| > \lambda_2|c_2| \ge \lambda_3|c_3| \ge \cdots$$
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Then

$$v \mapsto \sum_{i} \lambda_i (v_i^{\top} v)^2 v_i = \sum_{i} \lambda_i c_i^2 v_i$$

i.e., component in v_i direction is squared then scaled by λ_i .

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By induction, in t iterations

$$v = \sum_{i} \lambda_{i}^{2^{t}-1} c_{i}^{2^{t}} v_{i},$$

so

$$\frac{\left(v_1^\top v\right)^2}{\sum_i \left(v_i^\top v\right)^2} \ge 1 - k \left(\frac{\lambda_1}{\max_{i \ne 1} \lambda_i}\right)^2 \left|\frac{v_2 c_2}{v_1 c_1}\right|^{2^{t+1}}.$$

Matrix power iteration:

Tensor power iteration:

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Requires gap between largest and second-largest eigenvalue. Property of the matrix only.

Tensor power iteration:

 $\begin{tabular}{ll} \blacksquare & {\sf Requires gap between largest and second-largest $\lambda_i|c_i|$.} \\ {\sf Property of the tensor and initialization v}. \\ \end{tabular}$

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- **①** Requires gap between largest and second-largest $\lambda_i |c_i|$. Property of the tensor and initialization v.
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- **3** Linear convergence. Need $O(\log(1/\epsilon))$ iterations.

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- **Quadratic** convergence. Need $O(\log \log(1/\epsilon))$ iterations.

Perturbation Analysis

$$\hat{T} = T + E, \quad T = \sum_{i} \lambda_i v_i \otimes v_i \otimes v_i, \quad \|E\| := \max_{x:\|x\|=1} |E(x,x,x)| \le \epsilon.$$

Theorem: Let N be number of iterations. If

$$N \ge \log k + \log \log \frac{\lambda_{\max}}{\epsilon}, \quad \epsilon < \frac{\lambda_{\min}}{k},$$

then output (v, λ) (after polynomial restarts) satisfies

$$||v - v_1|| \le O\left(\frac{\epsilon}{\lambda_1}\right), \quad ||\lambda - \lambda_1|| \le O(\epsilon),$$

where v_1 is s.t. $\lambda_1|c_1| > \lambda_2|c_2|\dots$, $c_i := \langle v_i, v \rangle$, and v is the (successful) initializer.

- Careful analysis of deflation: avoid buildup of errors.
- Implies polynomial sample complexity for learning.



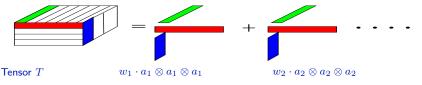
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Beyond Orthogonal Tensor Decomposition

- $a \otimes a \otimes a$ is a rank-1 tensor whose i^{th} entry is $a(i_1) \cdot a(i_2) \cdot a(i_3)$.
- For tensor T, find decomposition into rank one terms

$$T = \sum_{j \in [k]} w_j a_j \otimes a_j \otimes a_j, \quad a_j \in \mathcal{S}^{d-1}.$$



- k: tensor rank, d: ambient dimension. k > d: overcomplete.
- A is incoherent: $\langle a_i, a_j \rangle \sim \frac{1}{\sqrt{d}}$ for $i \neq j$.
- ullet Guaranteed Recovery when $k=o(d^{1.5})$

"Provable Learning of Overcomplete Latent Variable Models: Semi-supervised & Unsupervised".

[&]quot;Guaranteed Non-Orthogonal Tensor Decomposition via Alternating Rank-1 Updates" by A., R. Ge, M. Janzamin. Preprint, Feb. 2014.

Semi-supervised Learning of Gaussian Mixtures

- n unlabeled samples, m_j : samples for component j.
- No. of mixture components: $k = o(d^{1.5})$
- No. of labeled samples: $m_j = \tilde{\Omega}(1)$.
- No. of unlabeled samples: $n = \tilde{\Omega}(k)$.

Our result: achieved error with n unlabeled samples

$$\max_{i} \|\widehat{a}_{i} - a_{i}\| = \widetilde{O}\left(\sqrt{\frac{k}{n}}\right) + \widetilde{O}\left(\frac{\sqrt{k}}{d}\right)$$

- Can handle (polynomially) overcomplete mixtures.
- Extremely small number of labeled samples: polylog(d).
- Sample complexity is tight: need $\tilde{\Omega}(k)$ samples!
- Approximation error: decaying in high dimensions.

Unsupervised Learning of Gaussian Mixtures

Conditions for recovery

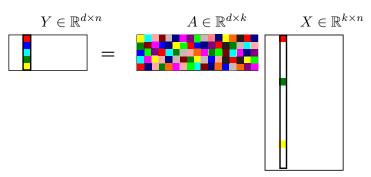
- No. of mixture components: $k = C \cdot d$
- No. of unlabeled samples: $n = \tilde{\Omega}(k \cdot d)$.
- ullet Computational complexity: $ilde{O}\left(e^{C^2}\right)$

Our result: achieved error with n unlabeled samples

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- Error: same as before, for semi-supervised setting.
- Sample complexity: worse than semi-supervised, but better than previous works (no dependence on condition number of A).
- Computational complexity: polynomial when $k = \Theta(d)$.

Learning Overcomplete Dictionaries



- Linear model: Y = AX, both A, X unknown.
- Sparse X: each column is randomly s-sparse
- Overcomplete dictionary $A \in \mathbb{R}^{d \times k}$: k > d.
- Incoherence: $\max_{i \neq j} |\langle a_i, a_j \rangle| \approx 0$. (satisfied by random vectors)

"Learning Sparsely Used Overcomplete Dictionaries" by A. Agarwal, A., P. Jain, P. Netrapalli,

Experiments on MNIST

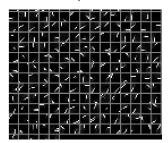
Original



Reconstruction



Learnt Representation



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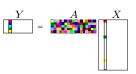
Conclusion

Guaranteed Learning of Latent Variable Models

- Guaranteed to recover correct model
- Efficient sample and computational complexities
- Better performance compared to EM, Variational Bayes etc.
- Tensor approach: mixed membership communities, topic models, latent trees...
- Sparsity-based approach: overcomplete models, e.g sparse coding and topic models.







Tomorrow's lecture

Implementation of tensor approaches.