Variational Inference for Categorization Notes

We consider the problem of categorizing stimuli with overlapping distributions

0.1 Generative model



C is the category distribution $(\in \{0,1\})$

$$P(C) = .5$$

s is the presented stimulus, a draw from the selected category distribution $P(s|C) = \mathcal{N}(s; 0, \sigma_{\mathrm{C}}^2) = \mathcal{N}(s; 0, \tau_{\mathrm{C}}^{-1})$

r is the vector of neural responses to s: $P(r_i|s) = Poisson(r_i; f_i(s))$

 $f_i(s)$ is the tuning curve of the $i^{\rm th}$ neuron in response to a stimulus s Tuning curve assumptions:

- Tuning curves cover the space so $\sum_i f_i(s)$ is independent of s
- The tuning curves are Gaussian: $f_i(s) \sim \mathcal{N}(s_i^{\text{pref}}, \sigma_{\text{tc}}^2)$

0.2 Inference

$$P(C, s | \mathbf{r}) = \left(\prod_{i} P(r_{i} | s) \right) P(s | C) P(C)$$

$$\propto \left(\prod_{i} Poisson(r_{i}; f_{i}(s)) \right) \mathcal{N}(s; 0, \tau_{C}^{-1})$$

$$= \left(\prod_{i} \frac{f_{i}(s)^{r_{i}}}{r_{i}!} \right) \sqrt{\frac{\tau_{C}}{2\pi}} e^{\frac{-\tau_{C} s^{2}}{2}}$$
(1)

Let

$$\tau_C = \begin{cases} \tau_0, & \text{if } C = 0 \\ \tau_1, & \text{if } C = 1 \end{cases} \\
= \tau_0 (1 - C) + \tau_1 C \\
= \tau_0 - (\tau_0 - \tau_1) C \\
= \tau_0 - C \Delta \tau$$
(2)

For variational inference,

$$\log P(C, s | \mathbf{r}) = \sum_{i} \left(-\log r_i! + r_i \log(f_i(s)) \right) + \frac{-(\tau_0 - C\Delta\tau)s^2}{2} + \frac{1}{2} \log \left(\frac{\tau_0 - C\Delta\tau}{2\pi} \right)$$
(3)

0.3 Variational approximation

Then we approximate this using a factorized distribution:

$$Q(C, s|\mathbf{r}) = Q(C|\mathbf{r})Q(s|\mathbf{r}) \tag{4}$$

$$Q(C|\mathbf{r}) = \langle \log P(C, s|\mathbf{r}) \rangle_{Q(s|\mathbf{r})}$$

$$= \frac{C\Delta\tau}{2} \langle s^2 \rangle_{Q(s|\mathbf{r})} + \frac{1}{2} \log \left(\frac{\tau_0 - C\Delta\tau}{2\pi} \right)$$

$$\propto \frac{\langle s^2 \rangle_{Q(s|\mathbf{r})} \Delta\tau}{2} C$$

$$\sim \text{Bernoulli}(C, p)$$

$$p = \frac{1}{1 + \sqrt{\frac{\tau_0}{\tau_1}} e^{\frac{\langle s^2 \rangle_{Q(s|\mathbf{r})} \Delta\tau}{2}}}$$
(5)

$$Q(s|\mathbf{r}) = \langle \log P(C, s|\mathbf{r}) \rangle_{Q(C|\mathbf{r})}$$

$$= \sum_{i} r_{i} \log(f_{i}(s)) + \frac{-(\tau_{0} - \langle C \rangle_{Q(C|\mathbf{r})} \Delta \tau)}{2} s^{2}$$

$$\propto \frac{1}{2\sigma_{\text{tc}}^{2}} \sum_{i} r_{i} (s - s_{i}^{\text{pref}})^{2} + \frac{-(\tau_{0} - \langle C \rangle_{Q(C|\mathbf{r})} \Delta \tau)}{2} s^{2}$$

$$\sim \mathcal{N}(\mu, \tau)$$

$$\tau = \sum_{i} \frac{r_{i}}{\sigma_{\text{tc}}^{2}} + (\tau_{0} - \langle C \rangle_{Q(C|\mathbf{r})} \Delta \tau)$$

$$= \sum_{i} \frac{r_{i}}{\sigma_{\text{tc}}^{2}} + (\tau_{0} - p\Delta \tau)$$

$$\mu = \frac{\sum_{i} \frac{r_{i}}{\sigma_{\text{tc}}^{2}} s_{i}^{\text{pref}}}{\sum_{i} \frac{r_{i}}{\sigma_{\text{tc}}^{2}} + (\tau_{0} - \langle C \rangle_{Q(C|\mathbf{r})} \Delta \tau)}$$

$$= \frac{\sum_{i} \frac{r_{i}}{\sigma_{\text{tc}}^{2}} s_{i}^{\text{pref}}}{\tau}$$

$$\eta = \mu \tau$$

$$= \sum_{i} \frac{r_{i}}{\sigma_{\text{tc}}^{2}} s_{i}^{\text{pref}}$$

(η and τ are natural parameters) Also

$$\langle s^2 \rangle_{Q(s|\mathbf{r})} = (\frac{\eta}{\tau})^2 + \frac{1}{\tau} \tag{7}$$

So we have update equations (η is a constant):

$$\frac{dp}{dt} = 1 - p\left(1 + \sqrt{\frac{\tau_0}{\tau_1}} e^{\frac{(\frac{\eta}{\tau})^2 + \frac{1}{\tau}\Delta\tau}{2}}\right)$$

$$\frac{d\tau}{dt} = -\tau + \sum_{i} \frac{r_i}{\sigma_{\text{tc}}^2} + (\tau_0 - p\Delta\tau)$$
(8)