

ASSIGNMENT: 6

1) For Restricted Boltzmann machine is defined over binary vectors $v, h \in \{0, 1\}^d$ as

$$P(v, h) := \frac{\exp(-E(v, h))}{Z}$$

where E is the energy function

$$E(v, h) = -v^T W h - b^T v - c^T h$$

with parameters $W \in \mathbb{R}^{d \times d}$, $b, c \in \mathbb{R}^d$ and Z is the partition function

$$Z = \sum_v \sum_h \exp(-E(v, h))$$

For simplicity assume that the dimension $d=1$

show that

$$P(h=1/v) = \sigma(c + Wv)$$

where $\sigma(x) := \frac{1}{1 + \exp(-x)}$ is the logistic function

directly calculate $P(h=1/v) = \frac{P(v, 1)}{\sum_h P(v, h)}$

$$\rightarrow E(v, h) = -v^T W h - b^T v - c^T h$$

$$\therefore Z = \sum_v \sum_h \exp(-E(v, h)) \quad \text{eqn (1)}$$

where $d=1$

$$P(v, h) = \frac{\exp(-E(v, h))}{Z} \quad \text{eqn (2)}$$

Now,

$$p(h = 1|v)$$

$$= \frac{p(v, 1)}{\sum_h p(v, h)} \quad \left(\because p(h|v) = \frac{p(v, h)}{\sum_h p(v, h)} \right)$$

$$= \frac{\exp(-E(v, 1))}{Z} \quad \text{using eq(2)}$$
$$\frac{\exp(-E(v, 1))}{\sum_h p(v, h)}$$

$$= \frac{\exp(-E(v, 1))}{Z, \sum_h p(v, h)}$$

$$= \frac{\exp(-E(v, 1))}{Z \cdot \sum_h \frac{\exp(-E(v, h))}{Z}}$$

$$= \frac{\exp(-E(v, 1))}{\sum_h \exp(-E(v, h))}$$

$$= \frac{\exp(v^T w + b^T v + c^T)}{\sum_h \exp(v^T w h + b^T v + c^T h)}$$

$$= \frac{\exp(v^T w + c^T)}{\sum_h \exp(v^T w h + c^T h)} \quad \text{eq(3)}$$

So, we have $v, h \in \{0, 1\}^d$ and $d=1$;
 $v, h = \{0, 1\}$

$$\therefore p(h = 1|v) = \frac{\exp(v^T w + c^T)}{\exp(v^T w \cdot 0 + c^T \cdot 0) + \exp(v^T w \cdot 1 + c^T \cdot 1)}$$

$$= \frac{\exp(V^T \omega + c^T)}{1 + \exp(V^T \omega + c^T)}$$

$$= \frac{1}{\frac{1}{\exp(V^T \omega + c^T)} + 1}$$

$$= \frac{1}{1 + \exp(-(V^T \omega + c^T))}$$

$$= \sigma(V^T \omega + c^T)$$

$$= \text{Right side}$$

$$\text{So, } P(h = 1_V) = \sigma(V^T \omega + c^T)$$