Implicit Reparameterization Gradients

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Introduction

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Previous Methods

Score-function Gradient Estimators

These estimators transform the integral into an expectation using the "log-trick".

$$\begin{aligned}\nabla_\phi \mathbb{E}_{q_\phi(\mathbf{z})}\left[f(\mathbf{z})\right] &= \nabla_\phi \int f(\mathbf{z}) q_\phi(\mathbf{z}) d\mathbf{z} \\ &= \int f(\mathbf{z}) q_\phi(\mathbf{z}) \nabla_\phi \log q_\phi(\mathbf{z}) d\mathbf{z} \\ &= \mathbb{E}_{q_\phi(\mathbf{z})}\left[f(\mathbf{z}) \nabla_\phi \log q_\phi(\mathbf{z})\right]\end{aligned}$$

Benefits

Works even when $f(\mathbf{z})$ is not differentiable.

Issues

This gradient estimator has high variance. Methods have been proposed in the literature to control the variance.

Pathwise Gradient Estimators

Commonly known as the "reparameterization trick", these estimators replace probability distributions with a deterministic and differentiable transformation $g(\phi, \boldsymbol{\varepsilon})$ of a fixed base distribution.

$$\begin{aligned}\nabla_\phi \mathbb{E}_{q_\phi(\mathbf{z})}\left[f(\mathbf{z})\right] &= \nabla_\phi \mathbb{E}_{q_\phi(\varepsilon)}\left[f(g(\phi, \boldsymbol{\varepsilon}))\right] \\ &= \mathbb{E}_{q_\phi(\varepsilon)}\left[\nabla_\mathbf{z} f(g(\phi, \boldsymbol{\varepsilon}))\nabla_\phi g(\phi, \boldsymbol{\varepsilon})\right]\end{aligned}$$

Benefits

This method can easily be applied to the local-scale family, distributions with tractable quantile function, and their derivatives.

Issues

Many standard distributions such as Gamma, Beta, $\mathrm{Dirichlet}$, $\mathrm{Wishart}$, etc. do not meet the requirements of this trick.

Recent Advances

Surrogate Distributions

Reparametrizable surrogate distributions such as $\mathrm{GumbelSoftmax}$ for $\mathrm{Categorical}$[1], $\mathrm{Kumaraswamy}$ for Beta[3], etc. have been proposed to approximate the respective distributions.

Generalized Reparameterizations

Methods such as Generalized Reparameterization Gradients (GRG)[4] and Rejection Sampling Variational Inference (RSVI)[2] have been proposed that build upon score-function gradients and reparameterization.

Implicit Reparameterization Gradients

Explicit Reparameterization

- Requires a standardization function $\mathcal{S}_\phi(\mathbf{z})$ such that $\mathcal{S}_\phi(\mathbf{z}) = \boldsymbol{\varepsilon} \sim p(\boldsymbol{\varepsilon})$.
- Requires $\mathcal{S}_\phi(\mathbf{z})$ to be invertible.
- $\mathbf{z} \sim q_\phi(\mathbf{z}) \Leftrightarrow \mathbf{z} = \mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon})$ and $\boldsymbol{\varepsilon} \sim p(\boldsymbol{\varepsilon})$

$$\begin{aligned}\nabla_\phi \mathbb{E}_{q_\phi(\mathbf{z})}[f(\mathbf{z})] &= \mathbb{E}_{q(\boldsymbol{\varepsilon})}[\nabla_\phi f(\mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon}))] \\ &= \mathbb{E}_{q(\boldsymbol{\varepsilon})}[\nabla_\mathbf{z} f(\mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon}))\nabla_\phi \mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon})]\end{aligned}$$

Derivation

$$\nabla_\phi \mathbb{E}_{q_\phi(\mathbf{z})}[f(\mathbf{z})] = \mathbb{E}_{q(\boldsymbol{\varepsilon})}[\nabla_{\mathbf{z}} f(\mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon}))\nabla_\phi \mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon})] \quad (1)$$

$$= \mathbb{E}_{q_\phi(\mathbf{z})}[\nabla_{\mathbf{z}} f(\mathbf{z})\nabla_\phi \mathbf{z}] \quad (2)$$

$$\frac{d\mathcal{S}_\phi(\mathbf{z})}{d\phi} = \frac{d\boldsymbol{\varepsilon}}{d\phi} = 0 \quad (3)$$

$$\frac{\partial \mathcal{S}_\phi(\mathbf{z})}{\partial \mathbf{z}}\frac{d\mathbf{z}}{d\phi} + \frac{\partial \mathcal{S}_\phi(\mathbf{z})}{\partial \phi} = 0 \quad (4)$$

$$\boxed{\nabla_\phi \mathbf{z} = -(\nabla_{\mathbf{z}} \mathcal{S}_\phi(\mathbf{z}))^{-1}\nabla_\phi \mathcal{S}_\phi(\mathbf{z})} \quad (5)$$

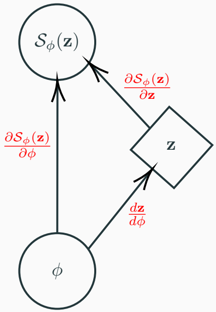


Figure 1

Examples

Normal Distribution

- $\mathcal{S}_\phi(\mathbf{z}) = \frac{\mathbf{z}-\boldsymbol{\mu}}{\boldsymbol{\sigma}} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{I})$
- Explicit Reparameterization

$$\mathcal{S}_\phi^{-1}(\boldsymbol{\varepsilon}) = \boldsymbol{\mu} + \boldsymbol{\sigma}\boldsymbol{\varepsilon} \Rightarrow \frac{d\mathbf{z}}{d\boldsymbol{\mu}} = \mathbf{1} \text{ and } \frac{d\mathbf{z}}{d\boldsymbol{\sigma}} = \boldsymbol{\varepsilon}$$

- Implicit Reparameterization

$$\frac{d\mathbf{z}}{d\boldsymbol{\mu}} = -\frac{d\mathcal{S}_\phi(\mathbf{z})/d\boldsymbol{\mu}}{d\mathcal{S}_\phi(\mathbf{z})/d\mathbf{z}} = \mathbf{1} \text{ and } \frac{d\mathbf{z}}{d\boldsymbol{\sigma}} = -\frac{d\mathcal{S}_\phi(\mathbf{z})/d\boldsymbol{\sigma}}{d\mathcal{S}_\phi(\mathbf{z})/d\mathbf{z}} = \frac{\mathbf{z}-\boldsymbol{\mu}}{\boldsymbol{\sigma}}$$

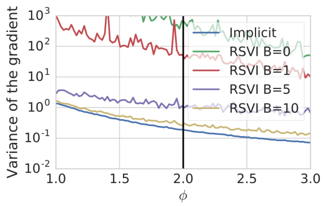
Cumulative Distribution Function

- $\mathcal{S}_\phi(\mathbf{z}) = F_\phi(\mathbf{z}) \sim \mathrm{Uniform}(0, 1)$
- $\nabla_\phi \mathbf{z} = -\frac{\nabla_\phi F_\phi(\mathbf{z})}{q_\phi(\mathbf{z})}$

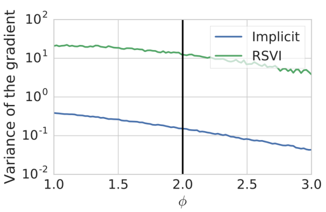
Experiments

Gradient of Cross-entropy

- Gradient of cross-entropy is required for minimization of KL-divergence.
- Variance of the gradient was observed for toy Dirichlet and Von Mises distributions.



(a) Dirichlet



(b) Von Mises

Figure 2: Comparison of RSVI and Implicit

Latent Dirichlet Allocation

- Variational Inference was performed using a neural network to model the Dirichlet variational posterior over topics.
- Experiments were performed on 20 Newsgroups and RCV1 datasets.

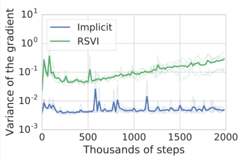
Model	Training method	20 Newsgroups	RCV1
LDA [5]	Implicit reparameterization	876 ± 7	896 ± 6
	RSVI $B = 1$	1066 ± 7	1505 ± 33
	RSVI $B = 5$	968 ± 18	1075 ± 15
	RSVI $B = 10$	887 ± 10	953 ± 16
	RSVI $B = 20$	865 ± 11	907 ± 13
	SVI	964 ± 4	1330 ± 4
LN-LDA [41]	Explicit reparameterization	875 ± 6	951 ± 10

Figure 3: Text Perplexity

- Implicits gradients better or as good as earlier approaches and also learn sparse topic weights.

- Non-normal priors and variational posteriors used with VAEs.
- These models performed better than Normal in terms of test negative log-likelihood.
- Implicit gradients outperform RSVI on VAEs with Von Mises posterier.

(a) Von Mises, Uniform Prior



(b) Gradient Variance

Figure 4: VAE with Von Mises Posterier

Conclusion

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Questions?

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