TTIC 31230 Fundamentals of Deep Learning
Quiz 1

In all problems we assume that all probability distributions $P(x)$ are discrete so that we have $\sum_x P(x) = 1$.

Problem 1 (25 pts): We define conditional entropy $H(y|x)$ as follows

$$H(y|x) = E_{x,y} \; -\log P(y|x).$$

Given a distribution $P(x,y)$ show

$$H(P) = H(x) + H(y|x).$$

Solution:

$$\begin{aligned}
H(P) &= E_{(x,y)\sim P} \; -\ln P(x,y) \\
&= E_{(x,y)\sim P} \; -\ln P(x)P(y|x) \\
&= E_{(x,y)\sim P} \; (-\ln P(x) - \ln P(y|x)) \\
&= \left(E_{(x,y)\sim P} \; -\ln P(x)\right) + \left(E_{(x,y)\sim P} \; -\ln P(y|x)\right) \\
&= H(x) + H(y|x)
\end{aligned}$$

Problem 2 (25 pts) Consider a joint distribution $P(x,y)$ on discrete random variables x and y. We define the marginal distributions $P(x)$ and $P(y)$ as follows.

$$\begin{aligned}
P(x) &= \sum_y P(x,y) \\
P(y) &= \sum_x P(x,y)
\end{aligned}$$

Let $Q(x,y)$ be defined to be the product of marginals.

$$Q(x,y) = P(x)P(y).$$

Derive the following equalities.

$$KL(P(x,y), Q(x,y)) = H(y) - H(y|x) = H(x) - H(x|y)$$

The above quantity is called the mutual information between x and y, written $I(x, y)$. Explain why this quantity is always non-negative.

Solution:

$$
\begin{aligned}
I(x,y) &= KL(P(x,y), Q(x,y)) \\
&= E_{(x,y)\sim P(x,y)}\ \ln \frac{P(x,y)}{P(x)P(y)} \\
&= E_{(x,y)\sim P(x,y)}\ \ln \frac{P(x)P(y|x)}{P(x)P(y)} \\
&= E_{(x,y)\sim P(x,y)}\ \ln \frac{P(y|x)}{P(y)} \\
&= E_{(x,y)\sim P(x,y)}\ (-\ln P(y) + \ln P(y|x)) \\
&= \big(E_{(x,y)\sim P(x,y)}\ (-\ln P(y))\big) - \big(E_{(x,y)\sim P(x,y)}\ -\ln P(y|x))\big) \\
&= H(y) - H(y|x)
\end{aligned}
$$

The derivation of $I(x, y) = H(x) - H(x|y)$ is similar.
I(x,y) is non-negative because KL divergence is always non-negative.

Problem 3 (25 pts): Consider two (possibly unrelated) distributions $P(z, x)$ and $Q(z|x)$.
(a) Show that for any specific value of x we have

$$E_{z\sim Q(z|x)}\ \ln P(z,x) = \ln\ P(x) - H(Q(z|x)) - KL(Q(z|x), P(z|x)).$$

Hint: Introduce a factor of $1 = Q(z|x)/Q(z|x)$.

Solution:

$$
\begin{aligned}
E_{z\sim Q(z|x)}\ \ln P(z,x) &= E_{z\sim Q(z|x)}\ \ln \frac{P(z,x)Q(z|x)}{Q(z|x)} \\
&= E_{z\sim Q(z|x)}\ \ln \frac{P(x)P(z|x)Q(z|x)}{Q(z|x)} \\
&= E_{z\sim Q(z|x)}\ \left(\ln P(x) + \ln Q(z|x) + \ln \frac{P(z|x)}{Q(z|x)}\right) \\
&= \big(E_{z\sim Q(z|x)}\ \ln P(x)\big) + \big(E_{z\sim Q(z|x)}\ \ln Q(z|x)\big) + \left(E_{z\sim Q(z|x)}\ \ln \frac{P(z|x)}{Q(z|x)}\right) \\
&= \ln\ P(x) - H(Q(z|x)) - KL(Q(z|x), P(z|x))
\end{aligned}
$$

(b) Explain why this implies

$$\ln P(x) \quad \geq \quad \left(E_{z\sim Q(z|x)} \ \ln \ P(z,x)\right) + H(Q(z|x))$$

Solution: This follows from the previous part and the the fact that KL-divergence is non-negative.

This last inequality is called the evidence lower bound (the ELBO). This terminology comes from viewing an observed variable x as evidence for a latent variable z. The ELBO is the core of expectation maximization (EM) and variational auto encoders (VAEs).

Problem 4 (25 pts) (a) For three distributions P, Q and G show the following equality.

$$KL(P,Q) = \left(E_{x\sim P} \ \log \frac{G(x)}{Q(x)}\right) + KL(P,G)$$

Solution:

$$\begin{aligned}
KL(P,Q) &= E_{x\sim P} \ \ln \frac{P(x)}{Q(x)} \\
&= E_{x\sim P} \ \ln \frac{P(x)G(x)}{Q(x)G(x)} \\
&= E_{x\sim P} \ \left(\ln \frac{G(x)}{Q(x)} + \ln \frac{P(x)}{G(x)}\right) \\
&= \left(E_{x\sim P} \ \ln \frac{G(x)}{Q(x)}\right) + \left(E_{x\sim P} \ln \frac{P(x)}{G(x)}\right) \\
&= \left(E_{x\sim P} \ \ln \frac{G(x)}{Q(x)}\right) + KL(P,G)
\end{aligned}$$

(b) Explain why this implies

$$KL(P,Q) \geq \ E_{x\sim P} \ \log \frac{G(x)}{Q(x)}$$

Solution: This again follows from the fact that KL-divergence is non-negative

(c) Define

$$\begin{aligned}
G(x) &= \frac{1}{Z} \, Q(x)e^{s(x)} \\
Z &= \sum_x \ Q(x)e^{s(x)}
\end{aligned}$$

Show that this definition of $G(x)$ gives

$$KL(P,Q) \geq \; E_{x\sim P}\; s(x) - \ln E_{x\sim Q}\; e^{s(x)}$$

Solution:

$$\begin{aligned}
KL(P,Q) &\geq E_{x\sim P}\; \ln \frac{G(x)}{Q(x)} \\
&= E_{x\sim P}\; \ln \frac{Q(x)e^{s(x)}}{ZQ(x)} \\
&= E_{x\sim P}\; \ln \frac{e^{s(x)}}{Z} \\
&= E_{x\sim P}\; (s(x) - \ln Z) \\
&= (E_{x\sim P}\; s(x)) - (E_{x\sim P}\; \ln Z) \\
&= (E_{x\sim P}\; s(x)) - \ln Z \\
&= (E_{x\sim P}\; s(x)) - \ln \sum_x Q(x)e^{s(x)} \\
&= (E_{x\sim P}\; s(x)) - \ln E_{x\sim Q}\; e^{s(x)}
\end{aligned}$$

This is the Donsker-Varadhan lower bound on KL-divergence.