Attention via log $\sum$ exp energy

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1 General Framework

Setup. We consider a single set of nodes $\boldsymbol{v} = \{\boldsymbol{v}_i : i \in \{1, 2, \dots, N\}\}$, where each node $\boldsymbol{v}_i \in \mathbb{R}^{d_i}$. The relationships between these nodes are defined by a set of M energy functions $\{E_m : m \in \{1, 2, \dots, M\}\}$. Each energy function E_m defines a subset of nodes acting as *children* $C_m \subseteq \{1, 2, \dots, normalization\}$ and a subset acting as *parents* $P_m \subseteq \{1, 2, \dots, N\}$, which may overlap.

Energy. Each energy function E_m defines a similarity function:

$$\text{sim}\big(\boldsymbol{v}_c, \boldsymbol{v}_p\big) \quad : \quad \mathbb{R}^{d_c} \times \mathbb{R}^p \to \mathbb{R}, \tag{1}$$

which produces a scalar similarity between a child $\boldsymbol{v}_c$ and a parent $\boldsymbol{v}_p$. Let $\{\boldsymbol{v}_c\} = \{\boldsymbol{v}_c : c \in C_m\}$ and $\{\boldsymbol{v}_p\} = \{\boldsymbol{v}_p : p \in P_m\}$, the energy for E_m is defined as:

$$E_m\big(\{\boldsymbol{v}_c\}, \{\boldsymbol{v}_p\}\big) \;=\; -\sum_{c \in C_m} \ln\Big(\sum_{p \in P_m} \exp\big(\text{sim}(\boldsymbol{v}_c, \boldsymbol{v}_p)\big)\Big). \tag{2}$$

The global energy sums over all energy functions:

$$E\big(\{\boldsymbol{v}\}\big) \;=\; \sum_{m=1}^{M} E_m\big(\{\boldsymbol{v}_c\}, \{\boldsymbol{v}_p\}\big). \tag{3}$$

Gradient Updates. For a single node $\boldsymbol{v}_a$, the gradient of the global energy E w.r.t. $\boldsymbol{v}_a$ decomposes into two terms. Let $\mathcal{M}_c(a) = \{m : a \in C_m\}$ denote the energy functions where $\boldsymbol{v}_a$ acts as a *child*, and $\mathcal{M}_p(a) = \{m : a \in P_m\}$ the energy functions where $\boldsymbol{v}_a$ acts as a *parent*. Then:

$$\begin{aligned} -\frac{\partial E}{\partial \boldsymbol{v}_a} \;=\; & \underbrace{\sum_{m \in \mathcal{M}_c(a)} \sum_{p \in P_m} \text{softmax}_p\Big(\text{sim}(\boldsymbol{v}_a, \boldsymbol{v}_p)\Big)\, \frac{\partial}{\partial \boldsymbol{v}_a} \text{sim}\big(\boldsymbol{v}_a, \boldsymbol{v}_p\big)}_{\boldsymbol{v}_a \text{ acting as a child}} \\ & + \underbrace{\sum_{m \in \mathcal{M}_p(a)} \sum_{c \in C_m} \text{softmax}_a\Big(\text{sim}(\boldsymbol{v}_c, \boldsymbol{v}_a)\Big)\, \frac{\partial}{\partial \boldsymbol{v}_a} \text{sim}\big(\boldsymbol{v}_c, \boldsymbol{v}_a\big)}_{\boldsymbol{v}_a \text{ acting as a parent}}. \end{aligned} \tag{4}$$

The first term captures contributions from $\boldsymbol{v}_a$ being explained by its parents, while the second term captures contributions from $\boldsymbol{v}_a$ explaining its children.

2 Gaussian Mixture Models

Setup. We have N data points (children) $\boldsymbol{x}_i \in \mathbb{R}^d$, $i \in C = \{1, \dots, N\}$, and K mixture components (parents), each with mean $\boldsymbol{\mu}_k \in \mathbb{R}^d$ and covariance $\boldsymbol{\Sigma}_k$, $k \in P = \{1, \dots, K\}$. Let π_k be the mixing proportion.

Similarity function. We define

$$\text{sim}\big(\boldsymbol{x}_i, \boldsymbol{\mu}_k\big) \;=\; \ln \pi_k \;-\; \tfrac{1}{2}\big(\boldsymbol{x}_i - \boldsymbol{\mu}_k\big)^\top \boldsymbol{\Sigma}_k^{-1} \big(\boldsymbol{x}_i - \boldsymbol{\mu}_k\big).$$

Energy.

$$E^{\mathrm{GMM}}\Big(\{\boldsymbol{x}_i\},\{\boldsymbol{\mu}_k\}\Big) \;=\; -\sum_{i=1}^{N}\ln\Big(\sum_{k=1}^{K}\exp\big(\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{\mu}_k)\big)\Big). \tag{5}$$

Gradients. If we differentiate w.r.t. $\boldsymbol{\mu}_k$, then

$$-\frac{\partial E^{\mathrm{GMM}}}{\partial \boldsymbol{\mu}_k} \;=\; \sum_{i=1}^{N}\mathrm{softmax}_k\big(\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{\mu}_k)\big)\;\boldsymbol{\Sigma}_k^{-1}\big(\boldsymbol{x}_i-\boldsymbol{\mu}_k\big).$$

Setting this gradient to zero yields the usual GMM M-step:

$$\boldsymbol{\mu}_k \;=\; \frac{\sum_{i=1}^{N}\mathrm{softmax}_k\big(\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{\mu}_k)\big)\;\boldsymbol{x}_i}{\sum_{i=1}^{N}\mathrm{softmax}_k\big(\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{\mu}_k)\big)}.$$

3 Hopfield Networks

Setup. We have a set of *children* data vectors $\boldsymbol{x}_i\in\mathbb{R}^d$, $i\in C=\{1,\dots,N\}$, and a set of *parent* memory vectors $\boldsymbol{m}_\mu\in\mathbb{R}^d$, $\mu\in P=\{1,\dots,K\}$.

Similarity function.

$$\mathrm{sim}\big(\boldsymbol{x}_i,\boldsymbol{m}_\mu\big) \;=\; \boldsymbol{x}_i^\top\boldsymbol{m}_\mu.$$

Energy.

$$E^{\mathrm{Hopfield}}\Big(\{\boldsymbol{x}_i\},\{\boldsymbol{m}_\mu\}\Big) \;=\; -\sum_{i=1}^{N}\ln\Big(\sum_{\mu=1}^{K}\exp\big(\boldsymbol{x}_i^\top\boldsymbol{m}_\mu\big)\Big). \tag{6}$$

Gradients.

$$-\frac{\partial E^{\mathrm{Hopfield}}}{\partial \boldsymbol{x}_i} \;=\; \sum_{\mu=1}^{K}\mathrm{softmax}_\mu\big(\boldsymbol{x}_i^\top\boldsymbol{m}_\mu\big)\,\boldsymbol{m}_\mu. \tag{7}$$

$$-\frac{\partial E^{\mathrm{Hopfield}}}{\partial \boldsymbol{m}_\mu} \;=\; \sum_{i=1}^{N}\mathrm{softmax}_\mu\big(\boldsymbol{x}_i^\top\boldsymbol{m}_\mu\big)\,\boldsymbol{x}_i. \tag{8}$$

4 Slot Attention

Setup. Let $\boldsymbol{x}_j\in\mathbb{R}^d$, $j\in C=\{1,\dots,N\}$ be the children (tokens), and $\boldsymbol{\mu}_i\in\mathbb{R}^d$, $i\in P=\{1,\dots,S\}$ be the parents (slots). We typically apply linear transforms $\boldsymbol{W}_K,\boldsymbol{W}_Q\in\mathbb{R}^{d\times d}$ to form

$$\mathrm{sim}\big(\boldsymbol{x}_j,\boldsymbol{\mu}_i\big) \;=\; \big(\boldsymbol{W}_K\,\boldsymbol{x}_j\big)^\top\big(\boldsymbol{W}_Q\,\boldsymbol{\mu}_i\big).$$

Energy.

$$E^{\mathrm{Slot}}\Big(\{\boldsymbol{x}_j\},\{\boldsymbol{\mu}_i\}\Big) \;=\; -\sum_{j=1}^{N}\ln\Big(\sum_{i=1}^{S}\exp\big(\mathrm{sim}(\boldsymbol{x}_j,\boldsymbol{\mu}_i)\big)\Big). \tag{9}$$

Gradients.

$$-\frac{\partial E^{\mathrm{Slot}}}{\partial \boldsymbol{\mu}_i} \;=\; \sum_{j=1}^{N}\mathrm{softmax}_i\Big(\mathrm{sim}(\boldsymbol{x}_j,\boldsymbol{\mu}_i)\Big)\,\boldsymbol{W}_Q^\top\boldsymbol{W}_K\,\boldsymbol{x}_j. \tag{10}$$

$$-\frac{\partial E^{\mathrm{Slot}}}{\partial \boldsymbol{x}_j} \;=\; \sum_{i=1}^{S}\mathrm{softmax}_i\Big(\mathrm{sim}(\boldsymbol{x}_j,\boldsymbol{\mu}_i)\Big)\,\boldsymbol{W}_K^\top\boldsymbol{W}_Q\,\boldsymbol{\mu}_i. \tag{11}$$

5 Self-Attention

Setup. In self-attention, every node can act as both a child (query) and a parent (key). Concretely, let us have N tokens $\{\boldsymbol{x}_1, \ldots, \boldsymbol{x}_N\}$. We form

$$\boldsymbol{q}_i \;=\; \boldsymbol{W}^Q \boldsymbol{x}_i, \quad \boldsymbol{k}_i \;=\; \boldsymbol{W}^K \boldsymbol{x}_i,$$

for $i = 1, \ldots, N$. Thus the set $C = \{1, \ldots, N\}$ and $P = \{1, \ldots, N\}$ coincide, with

$$\mathrm{sim}\big(\boldsymbol{x}_c, \boldsymbol{x}_p\big) \;=\; \big(\boldsymbol{W}^Q \boldsymbol{x}_c\big)^\top \big(\boldsymbol{W}^K \boldsymbol{x}_p\big).$$

Energy.

$$E^{\mathrm{SA}}\Big(\{\boldsymbol{x}_i\}\Big) \;=\; -\sum_{c=1}^{N} \ln\Big(\sum_{p=1}^{N} \exp\Big((\boldsymbol{W}^Q \boldsymbol{x}_c)^\top (\boldsymbol{W}^K \boldsymbol{x}_p)\Big)\Big). \tag{12}$$

Gradients. Since each $\boldsymbol{x}_i$ is *both* a child and a parent, its gradient is a sum of two terms (the child side and the parent side). Writing it out explicitly:

$$\begin{aligned} -\frac{\partial E^{\mathrm{SA}}}{\partial \boldsymbol{x}_i} \;=\; & \underbrace{\sum_{p=1}^{N} \mathrm{softmax}_p\Big((\boldsymbol{W}^Q \boldsymbol{x}_i)^\top (\boldsymbol{W}^K \boldsymbol{x}_p)\Big)\, \boldsymbol{W}_Q^\top \boldsymbol{W}_K\, \boldsymbol{x}_p}_{\text{child } i \text{ being explained by parents } p} \\ & + \underbrace{\sum_{c=1}^{N} \mathrm{softmax}_i\Big((\boldsymbol{W}^Q \boldsymbol{x}_c)^\top (\boldsymbol{W}^K \boldsymbol{x}_i)\Big)\, \boldsymbol{W}_K^\top \boldsymbol{W}_Q\, \boldsymbol{x}_c}_{\text{parent } i \text{ explaining children } c}. \end{aligned} \tag{13}$$

6 Spatiotemporal Attention

Setup. We consider a hierarchy of L layers, each containing K_l latent variables of dimension D_l. Concretely, let $\boldsymbol{x}_{k,t}^{(l)} \in \mathbb{R}^{D_l}$ denote the k-th variable (or "slot") in layer l at time t. The lowest layer ($l = 1$) has $K_1 = N$ observed variables (e.g., pixels) and dimension D_1 (e.g., $[x, y, r, g, b]$), while higher layers have separate dimensions D_l and numbers of slots K_l. Our goal is to define an energy that couples these variables *vertically* (across layers), *concurrently* (within the same layer and time), and *temporally* (across time).

Similarity Functions. We introduce three types of similarity, each with its own projection matrices. For inter-layer connections (linking layers $l-1$ and l), we define:

$$\mathrm{sim}_v^{(l)}(\boldsymbol{x}, \boldsymbol{x}') = \big(\boldsymbol{W}_v^{K,(l)}\, \boldsymbol{x}\big)^\top \big(\boldsymbol{W}_v^{Q,(l)}\, \boldsymbol{x}'\big), \tag{14}$$

For intra-layer (slots within the same layer and time):

$$\mathrm{sim}_c^{(l)}(\boldsymbol{x}, \boldsymbol{x}') = \big(\boldsymbol{W}_c^{Q,(l)}\, \boldsymbol{x}\big)^\top \big(\boldsymbol{W}_c^{K,(l)}\, \boldsymbol{x}'\big), \tag{15}$$

For temporal connections (the same slot across different times):

$$\mathrm{sim}_t^{(l)}(\boldsymbol{x}, \boldsymbol{x}') = \big(\boldsymbol{W}_t^{Q,(l)}\, \boldsymbol{x}\big)^\top \big(\boldsymbol{W}_t^{K,(l)}\, \boldsymbol{x}'\big). \tag{16}$$

Here, $\boldsymbol{W}_\bullet^{Q,(l)}$ and $\boldsymbol{W}_\bullet^{K,(l)}$ are learnable projection matrices for layer l. The intra-layer and temporal parameters parallel the key-query mechanism in self-attention, while the inter-layer parameters are analogous to the inverted attention mechanism used in slot attention.

Energy At each layer l, the total energy is split into three terms:

$$
\begin{aligned}
E_v^{(l)} &= -\sum_{t=1}^{T}\sum_{c=1}^{K_{l-1}} \underbrace{\ln\left(\sum_{k=1}^{K_l}\exp\big(\mathrm{sim}_v^{(l)}(\boldsymbol{x}_{c,t}^{(l-1)},\boldsymbol{x}_{k,t}^{(l)})\big)\right)}_{\text{Inter-layer energy}},\\
E_c^{(l)} &= -\sum_{t=1}^{T}\sum_{k=1}^{K_l} \underbrace{\ln\left(\sum_{\substack{k'=1\\k'\neq k}}^{K_l}\exp\big(\mathrm{sim}_c^{(l)}(\boldsymbol{x}_{k,t}^{(l)},\boldsymbol{x}_{k',t}^{(l)})\big)\right)}_{\text{Intra-layer energy}},\\
E_t^{(l)} &= -\sum_{k=1}^{K_l}\sum_{t=2}^{T} \underbrace{\ln\left(\sum_{t'<t}\exp\big(\mathrm{sim}_t^{(l)}(\boldsymbol{x}_{k,t}^{(l)},\boldsymbol{x}_{k,t'}^{(l)})\big)\right)}_{\text{Temporal energy}}.
\end{aligned}
\tag{17}
$$

Summing these over all layers $l \in \{1,\dots,L\}$ defines the total energy E. These terms correspond to inter-layer connections ($E_v^{(l)}$) and match the energy function for slot attention, intra-layer connections ($E_c^{(l)}$) which match the energy function for self attention, and temporal connections ($E_t^{(l)}$), which match the energy function for *causal* self attention (as each variable is only explained by past variables).

Gradients Consider a single variable $\boldsymbol{x}_{k,t}^{(l)}$. Its gradient with respect to the energy decomposes into four parts:

$$
-\frac{\partial E}{\partial \boldsymbol{x}_{k,t}^{(l)}} = \underbrace{-\frac{\partial E_v^{(l)}}{\partial \boldsymbol{x}_{k,t}^{(l)}}}_{\text{bottom-up}} + \underbrace{-\frac{\partial E_v^{(l+1)}}{\partial \boldsymbol{x}_{k,t}^{(l)}}}_{\text{top-down}} + \underbrace{-\frac{\partial E_c^{(l)}}{\partial \boldsymbol{x}_{k,t}^{(l)}}}_{\text{intra-layer}} + \underbrace{-\frac{\partial E_t^{(l)}}{\partial \boldsymbol{x}_{k,t}^{(l)}}}_{\text{temporal}}. \tag{18}
$$

Bottom-up: We define a similarity matrix $\boldsymbol{A}_{c,k}$, representing the interactions between $\boldsymbol{x}_{k,t}^{(l)}$ in layer l and $\boldsymbol{x}_{c,t}^{(l-1)}$ in the layer below.

$$
\boldsymbol{A}_{c,k} = \mathrm{sim}_v^{(l)}(\boldsymbol{x}_{c,t}^{(l-1)}, \boldsymbol{x}_{k,t}^{(l)}), \tag{19}
$$

The gradient with respect to $\boldsymbol{x}_{k,t}^{(l)}$ is:

$$
-\frac{\partial E_v^{(l)}}{\partial \boldsymbol{x}_{k,t}^{(l)}} = \sum_{c=1}^{K_{l-1}} \mathrm{softmax}_k\big(\boldsymbol{A}_{c,k}\big)\boldsymbol{W}_v^{Q,(l)\top}\boldsymbol{W}_v^{K,(l)}\boldsymbol{x}_{c,t}^{(l-1)}. \tag{20}
$$

This term aggregates contributions from the children in layer $l-1$, weighted by the attention $\mathrm{softmax}_k(\boldsymbol{A}_{c,k})$, and is analogous to Slot Attention or Gaussian mixture models.

Top-down: We define a similarity matrix $\boldsymbol{A}_{k,p}$, representing the interactions between $\boldsymbol{x}_{k,t}^{(l)}$ in layer l and $\boldsymbol{x}_{p,t}^{(l+1)}$ in the layer above.

$$
\boldsymbol{A}_{k,p} = \mathrm{sim}_v^{(l+1)}(\boldsymbol{x}_{k,t}^{(l)}, \boldsymbol{x}_{p,t}^{(l+1)}), \tag{21}
$$

The gradient with respect to $\boldsymbol{x}_{k,t}^{(l)}$ is:

$$
-\frac{\partial E_v^{(l+1)}}{\partial \boldsymbol{x}_{k,t}^{(l)}} = \sum_{p=1}^{K_{l+1}} \mathrm{softmax}_p\big(\boldsymbol{A}_{k,p}\big)\boldsymbol{W}_v^{K,(l+1)\top}\boldsymbol{W}_v^{Q,(l+1)}\boldsymbol{x}_{p,t}^{(l+1)}. \tag{22}
$$

This term captures the influence of $\boldsymbol{x}_{k,t}^{(l)}$ being treated as a child, weighted by the attention $\mathrm{softmax}_p(\boldsymbol{A}_{k,p})$, and reflects the top-down influence from layer $l+1$, and is analogous to Hopfield attention or the parent term in self-attention.

Intra-layer: We define two similarity matrices, $\boldsymbol{A}_{k,k'}$ and $\boldsymbol{A}_{k',k}$, representing the bidirectional interactions between $\boldsymbol{x}_{k,t}^{(l)}$ and other slots $\boldsymbol{x}_{k',t}^{(l)}$:

$$\begin{aligned} \boldsymbol{A}_{k,k'} &= \mathrm{sim}_c^{(l)}(\boldsymbol{x}_{k,t}^{(l)}, \boldsymbol{x}_{k',t}^{(l)}), \\ \boldsymbol{A}_{k',k} &= \mathrm{sim}_c^{(l)}(\boldsymbol{x}_{k',t}^{(l)}, \boldsymbol{x}_{k,t}^{(l)}), \end{aligned} \tag{23}$$

where

$$\mathrm{sim}_c^{(l)}(\boldsymbol{x}_{k,t}^{(l)}, \boldsymbol{x}_{k',t}^{(l)}) = \big(\boldsymbol{W}_c^{Q,(l)} \boldsymbol{x}_{k,t}^{(l)}\big)^\top \big(\boldsymbol{W}_c^{K,(l)} \boldsymbol{x}_{k',t}^{(l)}\big).$$

The gradient with respect to $\boldsymbol{x}_{k,t}^{(l)}$ is:

$$\begin{aligned} -\frac{\partial E_c^{(l)}}{\partial \boldsymbol{x}_{k,t}^{(l)}} = & \underbrace{\sum_{k' \neq k} \mathrm{softmax}_k\big(\boldsymbol{A}_{k',k}\big) \boldsymbol{W}_c^{K,(l)\top} \boldsymbol{W}_c^{Q,(l)} \boldsymbol{x}_{k',t}^{(l)}}_{\boldsymbol{x}_{k,t}^{(l)} \text{ acting as parent (explaining others)}} \\ & + \underbrace{\sum_{k' \neq k} \mathrm{softmax}_{k'}\big(\boldsymbol{A}_{k,k'}\big) \boldsymbol{W}_c^{Q,(l)\top} \boldsymbol{W}_c^{K,(l)} \boldsymbol{x}_{k',t}^{(l)}}_{\boldsymbol{x}_{k,t}^{(l)} \text{ acting as child (being explained by others)}}. \end{aligned} \tag{24}$$

The first term captures the influence of $\boldsymbol{x}_{k,t}^{(l)}$ as a parent, aggregating the contributions from other slots $\boldsymbol{x}_{k',t}^{(l)}$ it explains, weighted by $\mathrm{softmax}_{k'}(\boldsymbol{A}_{k,k'})$. The second term reflects $\boldsymbol{x}_{k,t}^{(l)}$'s role as a child, being explained by other slots $\boldsymbol{x}_{k',t}^{(l)}$, weighted by $\mathrm{softmax}_k(\boldsymbol{A}_{k',k})$.

Temporal:

Setup. We define a similarity matrix $\boldsymbol{A}_{t,t'}$ representing the interaction between a slot $\boldsymbol{x}_{k,t}^{(l)}$ at time t and its past representation $\boldsymbol{x}_{k,t'}^{(l)}$ at time t', for $t' < t$:

$$\boldsymbol{A}_{t,t'} \;=\; \mathrm{sim}_t^{(l)}\Big(\boldsymbol{x}_{k,t}^{(l)},\, \boldsymbol{x}_{k,t'}^{(l)}\Big) \;=\; \big(\boldsymbol{W}_t^{Q,(l)}\, \boldsymbol{x}_{k,t}^{(l)}\big)^\top \big(\boldsymbol{W}_t^{K,(l)}\, \boldsymbol{x}_{k,t'}^{(l)}\big). \tag{25}$$

Gradient. Assuming causal attention (i.e. no future times), the gradient w.r.t. $\boldsymbol{x}_{k,t}^{(l)}$ is:

$$-\frac{\partial E_t^{(l)}}{\partial \boldsymbol{x}_{k,t}^{(l)}} = \sum_{t' < t} \mathrm{softmax}_{t'}\big(\boldsymbol{A}_{t,t'}\big)\, \boldsymbol{W}_t^{Q,(l)\top}\, \boldsymbol{W}_t^{K,(l)}\, \boldsymbol{x}_{k,t'}^{(l)}. \tag{26}$$

Thus $\boldsymbol{x}_{k,t}^{(l)}$ is influenced only by its own past $\boldsymbol{x}_{k,t'}^{(l)}$ $(t' < t)$, as in causal self-attention.

Remark (Full Version). We can generalize to let each latent $\boldsymbol{s}_{k,t}$ attend *all* data features and *all* slot latents at *any* time. This merges the three energies into a single large log-sum-exp, imposing direct competition among data, concurrency, and temporal parents, but increases complexity to $\mathcal{O}((N+K)\,T)^2$.

7 Dynamic Attention Mixtures

Setup. We consider a single variable $\boldsymbol{x} \in \mathbb{R}^D$ at the current time step, which is influenced by K other entities, indexed by $k \in \{1, \ldots, K\}$. These entities may represent: (i) previous states of the same variable across time (temporal parents), or (ii) other variables or slots at the same time step (concurrent parents). The influence of these K entities determines the value of $\boldsymbol{y} \in \mathbb{R}^D$, where $\boldsymbol{x} \to \boldsymbol{y}$ evolves through K modes or parameterized transformations. Switching between these modes is governed by an attention mechanism over the K entities.

Energy Function. The energy function combines self-attention over parents and compatibility with dynamical modes. It is defined as:

$$E(\boldsymbol{x}, \boldsymbol{y}) = -\ln \sum_{k=1}^{K} \exp\left(\mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_k) + \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k)\right), \tag{27}$$

where

$$\mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_k) = \left(\boldsymbol{W}^Q \boldsymbol{x}\right)^\top \left(\boldsymbol{W}^K \boldsymbol{x}_k\right), \tag{28}$$

$$\mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k) = -\frac{1}{2}\|\boldsymbol{y} - V_k \boldsymbol{x}\|^2. \tag{29}$$

The term $\mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_k)$ measures the similarity between the current state $\boldsymbol{x}$ and the k-th parent through learnable query and key matrices $\boldsymbol{W}^Q$ and $\boldsymbol{W}^K$. The term $\mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k)$ evaluates the compatibility of the k-th mode $V_k \in \mathbb{R}^{D \times D}$ in predicting $\boldsymbol{y}$ from $\boldsymbol{x}$.

Attention Weights. The attention weights, which determine the influence of each parent and its associated dynamics mode V_k, are defined as:

$$\alpha_k = \frac{\exp\left(\mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_k) + \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k)\right)}{\sum_{j=1}^{K} \exp\left(\mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_j) + \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_j)\right)}. \tag{30}$$

Gradient with respect to $\boldsymbol{y}$. The derivative of the energy function with respect to $\boldsymbol{y}$ is:

$$\frac{\partial E}{\partial \boldsymbol{y}} = -\sum_{k=1}^{K} \alpha_k \frac{\partial}{\partial \boldsymbol{y}} \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k). \tag{31}$$

$$\frac{\partial}{\partial \boldsymbol{y}} \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k) = \boldsymbol{y} - V_k \boldsymbol{x}, \tag{32}$$

$$\frac{\partial E}{\partial \boldsymbol{y}} = -\sum_{k=1}^{K} \alpha_k (\boldsymbol{y} - V_k \boldsymbol{x}). \tag{33}$$

Gradient with respect to $\boldsymbol{x}$. The derivative of the energy function with respect to $\boldsymbol{x}$ is:

$$\frac{\partial E}{\partial \boldsymbol{x}} = -\sum_{k=1}^{K} \alpha_k \left(\frac{\partial}{\partial \boldsymbol{x}} \mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_k) + \frac{\partial}{\partial \boldsymbol{x}} \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k) \right). \tag{34}$$

$$\frac{\partial}{\partial \boldsymbol{x}} \mathrm{sim}_{\mathrm{parents}}(\boldsymbol{x}, \boldsymbol{x}_k) = W_Q W_K^\top \boldsymbol{x}_k, \tag{35}$$

$$\frac{\partial}{\partial \boldsymbol{x}} \mathrm{sim}_{\mathrm{dynamics}}(\boldsymbol{x}, \boldsymbol{y}; V_k) = V_k^\top (\boldsymbol{y} - V_k \boldsymbol{x}). \tag{36}$$

$$\frac{\partial E}{\partial \boldsymbol{x}} = -\sum_{k=1}^{K} \alpha_k \left(W_Q W_K^\top \boldsymbol{x}_k + V_k^\top (\boldsymbol{y} - V_k \boldsymbol{x}) \right). \tag{37}$$

8 Predictive coding

Setup. We again have child vectors $\{\boldsymbol{x}_i\}_{i=1}^N$ and a set of parent $\boldsymbol{\mu}_k \in \mathbb{R}^d, k = 1, \ldots, K$. However, rather than a direct difference $\boldsymbol{x}_i - \boldsymbol{\mu}_k$, let us assume the *model* maps $\boldsymbol{\mu}_k$ through some non-linear function $f_\phi(\cdot)$ before comparing to $\boldsymbol{x}_i$. For instance, f_ϕ could be a neural network.

Similarity function. Define

$$\mathrm{sim}\left(\boldsymbol{x}_i, \boldsymbol{\mu}_k\right) \;=\; -\tfrac{1}{2} \left\| \boldsymbol{x}_i \;-\; f_\phi(\boldsymbol{\mu}_k) \right\|^2.$$

Energy.

$$E^{\mathrm{PC}}\Big(\{\boldsymbol{x}_i\},\{\boldsymbol{\mu}_k\}\Big) \;=\; -\sum_{i=1}^{N}\ln\Big(\sum_{k=1}^{K}\exp\Big(-\tfrac{1}{2}\left\|\boldsymbol{x}_i - f_\phi(\boldsymbol{\mu}_k)\right\|^2\Big)\Big). \tag{38}$$

Gradients.

$$\alpha_{i,k} \;=\; \mathrm{softmax}_k\Big(-\tfrac{1}{2}\left\|\boldsymbol{x}_i - f_\phi(\boldsymbol{\mu}_k)\right\|^2\Big).$$

$$-\frac{\partial E^{\mathrm{PC}}}{\partial \boldsymbol{x}_i} \;=\; \sum_{k=1}^{K}\alpha_{i,k}\,\big(\boldsymbol{x}_i - f_\phi(\boldsymbol{\mu}_k)\big).$$

$$-\frac{\partial E^{\mathrm{PC}}}{\partial \boldsymbol{\mu}_k} \;=\; \sum_{i=1}^{N}\alpha_{i,k}\;\underbrace{\frac{\partial f_\phi(\boldsymbol{\mu}_k)}{\partial \boldsymbol{\mu}_k}}_{\text{Jacobian of } f_\phi}\;\big(\boldsymbol{x}_i - f_\phi(\boldsymbol{\mu}_k)\big).$$

Here, $\frac{\partial f_\phi(\boldsymbol{\mu}_k)}{\partial \boldsymbol{\mu}_k}$ is the $d \times d$ Jacobian (or more general shape if $\boldsymbol{\mu}_k$ and $f_\phi(\boldsymbol{\mu}_k)$ differ in dimension).

9 Cross Attention

Setup. We have a set of child vectors (queries) $\boldsymbol{Q} \in \mathbb{R}^{d\times N_Q}$ and a set of parent vectors (keys) $\boldsymbol{K} \in \mathbb{R}^{d\times N_K}$. Let

$$C \;=\; \{1,\dots,N_Q\}, \quad P \;=\; \{1,\dots,N_K\},$$

so $\boldsymbol{v}_c = \boldsymbol{q}_c$ is the c-th query, and $\boldsymbol{v}_p = \boldsymbol{k}_p$ is the p-th key. Suppose we have learnable weight matrices $\boldsymbol{W}^Q, \boldsymbol{W}^K \in \mathbb{R}^{d\times d}$. Then

$$\boldsymbol{q}_c \;=\; \boldsymbol{W}^Q\boldsymbol{x}_c^Q, \quad \boldsymbol{k}_p \;=\; \boldsymbol{W}^K\boldsymbol{x}_p^K,$$

where $\boldsymbol{x}_c^Q$ is the raw c-th query token and $\boldsymbol{x}_p^K$ the raw p-th key token.

Similarity function.

$$\mathrm{sim}\big(\boldsymbol{q}_c,\boldsymbol{k}_p\big) \;=\; \boldsymbol{q}_c^\top\boldsymbol{k}_p.$$

Energy.

$$E^{\mathrm{Cross}}\Big(\{\boldsymbol{q}_c\},\{\boldsymbol{k}_p\}\Big) \;=\; -\sum_{c=1}^{N_Q}\ln\Big(\sum_{p=1}^{N_K}\exp\big(\boldsymbol{q}_c^\top\,\boldsymbol{k}_p\big)\Big). \tag{39}$$

Gradients.

$$-\frac{\partial E^{\mathrm{Cross}}}{\partial \boldsymbol{q}_c} \;=\; \sum_{p=1}^{N_K}\mathrm{softmax}_p\Big(\boldsymbol{q}_c^\top\boldsymbol{k}_p\Big)\,\boldsymbol{k}_p. \tag{40}$$

$$-\frac{\partial E^{\mathrm{Cross}}}{\partial \boldsymbol{k}_p} \;=\; \sum_{c=1}^{N_Q}\mathrm{softmax}_p\Big(\boldsymbol{q}_c^\top\boldsymbol{k}_p\Big)\,\boldsymbol{q}_c. \tag{41}$$

When mapping back to the raw tokens $\boldsymbol{x}_c^Q$ or $\boldsymbol{x}_p^K$, chain-rule multiplies by $\boldsymbol{W}^Q$ or $\boldsymbol{W}^K$, respectively.

10 Switching Linear Dynamical System

Setup. Consider a time series of observations $\{\boldsymbol{x}_t\}_{t=1}^T$, where each $\boldsymbol{x}_t \in \mathbb{R}^d$. We assume there are K distinct (linear) dynamical modes, each with parameters $\{\boldsymbol{A}_k,\boldsymbol{b}_k,\boldsymbol{\Sigma}_k\}$. Let π_k be the mixing weight of mode k. A typical *switching linear dynamical system* (SLDS) posits:

$$\boldsymbol{x}_{t+1} \;\approx\; \boldsymbol{A}_k\,\boldsymbol{x}_t \;+\; \boldsymbol{b}_k, \quad k\in\{1,\dots,K\},$$

with Gaussian noise $\boldsymbol{\Sigma}_k$. We treat $\boldsymbol{x}_{t+1}$ as a *child* and the $\{\boldsymbol{A}_k,\boldsymbol{b}_k\}$ (together with $\boldsymbol{x}_t$) as *parents* in a mixture-of-linear-dynamics fashion.

Similarity function. Define, for each mode k,

$$\mathrm{sim}\big(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k\big) \;=\; \ln \pi_k \;-\; \tfrac{1}{2}\,\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big)^\top \boldsymbol{\Sigma}_k^{-1} \big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big).$$

Energy. Summing over all time steps $t = 1, \ldots, T-1$, we write

$$E^{\mathrm{SLDS}}\Big(\{\boldsymbol{x}_t\}, \{\boldsymbol{A}_k, \boldsymbol{b}_k\}\Big) \;=\; -\sum_{t=1}^{T-1} \ln\Big(\sum_{k=1}^{K} \exp\Big(\mathrm{sim}\big(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k\big)\Big)\Big). \tag{42}$$

Gradients. Let

$$\alpha_{t,k} \;=\; \mathrm{softmax}_k\Big(\mathrm{sim}\big(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k\big)\Big),$$

i.e. the normalized exponent for mode k.

$$-\frac{\partial E^{\mathrm{SLDS}}}{\partial \boldsymbol{x}_{t+1}} \;=\; \sum_{k=1}^{K} \alpha_{t,k}\, \boldsymbol{\Sigma}_k^{-1}\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big).$$

$$-\frac{\partial E^{\mathrm{SLDS}}}{\partial \boldsymbol{x}_t} \;=\; \sum_{k=1}^{K} \alpha_{t,k}\, \big(-\boldsymbol{A}_k^\top\, \boldsymbol{\Sigma}_k^{-1}\big)\, \big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big) \quad (t = 1, \ldots, T-1).$$

$$-\frac{\partial E^{\mathrm{SLDS}}}{\partial \boldsymbol{A}_k} \;=\; \sum_{t=1}^{T-1} \alpha_{t,k}\, \boldsymbol{\Sigma}_k^{-1}\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big)\, \boldsymbol{x}_t^\top.$$

$$-\frac{\partial E^{\mathrm{SLDS}}}{\partial \boldsymbol{b}_k} \;=\; \sum_{t=1}^{T-1} \alpha_{t,k}\, \boldsymbol{\Sigma}_k^{-1}\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big).$$

11 Layer Normalization

Setup. We consider a batch of input vectors $\{\boldsymbol{x}_i\}_{i=1}^B$, where each vector $\boldsymbol{x}_i \in \mathbb{R}^D$. Each vector is normalized by subtracting the mean and dividing by the standard deviation, with learnable scaling and bias parameters $\gamma, \delta \in \mathbb{R}^D$. For numerical stability, a small constant $\epsilon > 0$ is added to the variance.

Energy. The energy for layer normalization is given by:

$$E^{\mathrm{LN}}(\{\boldsymbol{x}_i\}) = \sum_{i=1}^{B} \left[\gamma \sqrt{\frac{1}{D}\sum_{j=1}^{D}(x_{ij} - \bar{\boldsymbol{x}}_i)^2 + \epsilon} + \sum_{j=1}^{D} \delta_j x_{ij} \right],$$

where:

$$\bar{\boldsymbol{x}}_i = \frac{1}{D}\sum_{j=1}^{D} x_{ij}.$$

Derivative. The normalized outputs are obtained as the derivative of the energy with respect to the inputs:

$$\frac{\partial E^{\mathrm{LN}}}{\partial x_{ij}} = \gamma_j \frac{x_{ij} - \bar{\boldsymbol{x}}_i}{\sqrt{\frac{1}{D}\sum_{k=1}^{D}(x_{ik} - \bar{\boldsymbol{x}}_i)^2 + \epsilon}} + \delta_j.$$

$$\bar{\boldsymbol{x}}_i = \frac{1}{D}\sum_{k=1}^{D} x_{ik}.$$

12 Coordinate ascent

Consider an energy of the form

$$E(\{\boldsymbol{x}_j\},\{\boldsymbol{\mu}_i\};\theta) \;=\; -\sum_{j=1}^{N}\ln\Big(\sum_{i=1}^{S}\exp\big(\mathrm{sim}_\theta(\boldsymbol{x}_j,\boldsymbol{\mu}_i)\big)\Big),$$

with θ denoting the parameters of the similarity function. In an EM procedure, we alternate:

- **E-step**: Update latent variables using fixed θ.
- **M-step**: Update parameters θ in closed form given fixed latent assignments.

For *slot attention*, we have:

$$\theta = \{\boldsymbol{W}_K, \boldsymbol{W}_Q\},$$
$$\mathrm{sim}_\theta(\boldsymbol{x}_j,\boldsymbol{\mu}_i) \;=\; (\boldsymbol{W}_K\boldsymbol{x}_j)^\top(\boldsymbol{W}_Q\boldsymbol{\mu}_i).$$
$$\mathbf{A} \quad \text{with entries} \quad A_{ji} \;=\; \mathrm{softmax}_i\Big((\boldsymbol{W}_K\boldsymbol{x}_j)^\top(\boldsymbol{W}_Q\boldsymbol{\mu}_i)\Big).$$

E-step: Update Slots

Fix $\boldsymbol{W}_K, \boldsymbol{W}_Q$. The gradient for each slot $\boldsymbol{\mu}_i$ is

$$-\frac{\partial E^{\mathrm{Slot}}}{\partial \boldsymbol{\mu}_i} = \sum_{j=1}^{N} A_{ji}\,\boldsymbol{W}_Q^\top\boldsymbol{W}_K\boldsymbol{x}_j.$$

Use this gradient to iteratively update $\{\boldsymbol{\mu}_i\}$ until convergence.

M-step: Update Parameters

Given fixed slots $\{\boldsymbol{\mu}_i\}$ and attention matrix $\mathbf{A}$, we aim to update the parameters $\boldsymbol{W}_K, \boldsymbol{W}_Q$. This is motivated by setting the gradient of the energy with respect to these parameters to zero:

$$-\frac{\partial E^{\mathrm{Slot}}}{\partial \boldsymbol{W}_K} = 0, \qquad -\frac{\partial E^{\mathrm{Slot}}}{\partial \boldsymbol{W}_Q} = 0.$$

Under the fixed assignments provided by $\mathbf{A}$ and slots $\{\boldsymbol{\mu}_i\}$, these conditions are equivalent to solving a weighted least-squares problem. Specifically, we consider minimizing the objective

$$\min_{\boldsymbol{W}_K,\boldsymbol{W}_Q}\sum_{j=1}^{N}\sum_{i=1}^{S} A_{ji}\left\|\boldsymbol{W}_K\boldsymbol{x}_j - \boldsymbol{W}_Q\boldsymbol{\mu}_i\right\|^2,$$

since the stationary point of this quadratic form corresponds to zero gradients with respect to $\boldsymbol{W}_K, \boldsymbol{W}_Q$.

Update $\boldsymbol{W}_Q$: Differentiate w.r.t. $\boldsymbol{W}_Q$, set to zero:

$$\sum_{j,i} A_{ji}\Big(\boldsymbol{W}_K\boldsymbol{x}_j - \boldsymbol{W}_Q\boldsymbol{\mu}_i\Big)\boldsymbol{\mu}_i^\top \;=\; 0,$$

yielding

$$\boldsymbol{W}_Q \;=\; \left(\sum_{j,i} A_{ji}\,\boldsymbol{W}_K\boldsymbol{x}_j\,\boldsymbol{\mu}_i^\top\right)\left(\sum_{j,i} A_{ji}\,\boldsymbol{\mu}_i\boldsymbol{\mu}_i^\top\right)^{-1}.$$

Update $\boldsymbol{W}_K$: Similarly, differentiate w.r.t. $\boldsymbol{W}_K$, set to zero:

$$\sum_{j,i} A_{ji}\Big(\boldsymbol{W}_K\boldsymbol{x}_j - \boldsymbol{W}_Q\boldsymbol{\mu}_i\Big)\boldsymbol{x}_j^\top \;=\; 0,$$

yielding

$$\boldsymbol{W}_K \;=\; \left(\sum_{j,i} A_{ji}\,\boldsymbol{W}_Q\boldsymbol{\mu}_i\,\boldsymbol{x}_j^\top\right)\left(\sum_{j,i} A_{ji}\,\boldsymbol{x}_j\boldsymbol{x}_j^\top\right)^{-1}.$$

Iterate: Alternate between the E-step (updating $\{\boldsymbol{\mu}_i\}$) and the M-step (updating $\boldsymbol{W}_K, \boldsymbol{W}_Q$) until convergence.

A Appendix: Derivation of Gradient Updates

Let us consider a generic term:

$$-\ln\Big(\sum_{m=1}^{M}\exp\big(f_m(\boldsymbol{x})\big)\Big),$$

where $\boldsymbol{x}\in\mathbb{R}^d$ is some variable, and each f_m is a scalar function. We compute its gradient:

$$\begin{aligned}\frac{\partial}{\partial\boldsymbol{x}}\Big[-\ln\Big(\sum_{m=1}^{M}\exp\big(f_m(\boldsymbol{x})\big)\Big)\Big] &= -\frac{1}{\sum_{m'}\exp\big(f_{m'}(\boldsymbol{x})\big)}\sum_{m=1}^{M}\exp\big(f_m(\boldsymbol{x})\big)\,\frac{\partial f_m(\boldsymbol{x})}{\partial\boldsymbol{x}}\\ &= -\sum_{m=1}^{M}\Big[\frac{\exp\big(f_m(\boldsymbol{x})\big)}{\sum_{m'}\exp\big(f_{m'}(\boldsymbol{x})\big)}\Big]\,\frac{\partial f_m(\boldsymbol{x})}{\partial\boldsymbol{x}}.\end{aligned}$$

Defining $\mathrm{softmax}_m\big(f(\boldsymbol{x})\big)=\frac{\exp(f_m(\boldsymbol{x}))}{\sum_{m'}\exp(f_{m'}(\boldsymbol{x}))}$, this is

$$-\sum_{m=1}^{M}\mathrm{softmax}_m\big(f(\boldsymbol{x})\big)\,\frac{\partial f_m(\boldsymbol{x})}{\partial\boldsymbol{x}},$$

which matches the softmax-weighted gradient structure.

B Appendix

Here, we collect the explicit partial derivatives of sim for each model discussed.

Gaussian Mixture Models

$$\mathrm{sim}\big(\boldsymbol{x}_i,\boldsymbol{\mu}_k\big) \;=\; \ln\pi_k \;-\; \tfrac{1}{2}\big(\boldsymbol{x}_i-\boldsymbol{\mu}_k\big)^\top\boldsymbol{\Sigma}_k^{-1}\big(\boldsymbol{x}_i-\boldsymbol{\mu}_k\big).$$

$$\frac{\partial}{\partial\boldsymbol{\mu}_k}\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{\mu}_k) \;=\; \boldsymbol{\Sigma}_k^{-1}\big(\boldsymbol{x}_i-\boldsymbol{\mu}_k\big).$$

Cross Attention

$$\mathrm{sim}\big(\boldsymbol{q}_c,\boldsymbol{k}_p\big) \;=\; \boldsymbol{q}_c^\top\boldsymbol{k}_p.$$

$$\frac{\partial}{\partial\boldsymbol{q}_c}\mathrm{sim}(\boldsymbol{q}_c,\boldsymbol{k}_p) \;=\; \boldsymbol{k}_p,\quad \frac{\partial}{\partial\boldsymbol{k}_p}\mathrm{sim}(\boldsymbol{q}_c,\boldsymbol{k}_p) \;=\; \boldsymbol{q}_c.$$

Hopfield Networks

$$\mathrm{sim}\big(\boldsymbol{x}_i,\boldsymbol{m}_\mu\big) \;=\; \boldsymbol{x}_i^\top\boldsymbol{m}_\mu.$$

$$\frac{\partial}{\partial\boldsymbol{x}_i}\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{m}_\mu) \;=\; \boldsymbol{m}_\mu,\quad \frac{\partial}{\partial\boldsymbol{m}_\mu}\mathrm{sim}(\boldsymbol{x}_i,\boldsymbol{m}_\mu) \;=\; \boldsymbol{x}_i.$$

Slot Attention

$$\mathrm{sim}\big(\boldsymbol{x}_j,\boldsymbol{\mu}_i\big) \;=\; (\boldsymbol{W}_K\,\boldsymbol{x}_j)^\top(\boldsymbol{W}_Q\,\boldsymbol{\mu}_i).$$

$$\frac{\partial}{\partial\boldsymbol{x}_j}\mathrm{sim}(\boldsymbol{x}_j,\boldsymbol{\mu}_i) \;=\; \boldsymbol{W}_K^\top\boldsymbol{W}_Q\,\boldsymbol{\mu}_i,\quad \frac{\partial}{\partial\boldsymbol{\mu}_i}\mathrm{sim}(\boldsymbol{x}_j,\boldsymbol{\mu}_i) \;=\; \boldsymbol{W}_Q^\top\boldsymbol{W}_K\,\boldsymbol{x}_j.$$

Self-Attention

$$\mathrm{sim}\big(\boldsymbol{x}_c,\boldsymbol{x}_p\big) \;=\; (\boldsymbol{W}^Q\boldsymbol{x}_c)^\top\,(\boldsymbol{W}^K\boldsymbol{x}_p).$$

$$\frac{\partial}{\partial\boldsymbol{x}_c}\mathrm{sim}(\boldsymbol{x}_c,\boldsymbol{x}_p) \;=\; \boldsymbol{W}^{Q\top}\boldsymbol{W}^K\,\boldsymbol{x}_p,\quad \frac{\partial}{\partial\boldsymbol{x}_p}\mathrm{sim}(\boldsymbol{x}_c,\boldsymbol{x}_p) \;=\; \boldsymbol{W}^{K\top}\boldsymbol{W}^Q\,\boldsymbol{x}_c.$$

Switching Linear Dynamical System

$$\mathrm{sim}\big(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k\big) \;=\; \ln \pi_k \;-\; \tfrac{1}{2}\,\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big)^\top \boldsymbol{\Sigma}_k^{-1} \big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big).$$

$$\frac{\partial}{\partial \boldsymbol{x}_{t+1}} \mathrm{sim}(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k) \;=\; \boldsymbol{\Sigma}_k^{-1}\,\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big),$$

$$\frac{\partial}{\partial \boldsymbol{x}_t} \mathrm{sim}(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k) \;=\; -\,\boldsymbol{A}_k^\top\,\boldsymbol{\Sigma}_k^{-1}\,\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big),$$

$$\frac{\partial}{\partial \boldsymbol{A}_k} \mathrm{sim}(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k) \;=\; \boldsymbol{\Sigma}_k^{-1}\,\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big)\,\boldsymbol{x}_t^\top,$$

$$\frac{\partial}{\partial \boldsymbol{b}_k} \mathrm{sim}(\boldsymbol{x}_{t+1}, \boldsymbol{x}_t; \boldsymbol{A}_k, \boldsymbol{b}_k) \;=\; \boldsymbol{\Sigma}_k^{-1}\,\big(\boldsymbol{x}_{t+1} - \boldsymbol{A}_k\,\boldsymbol{x}_t - \boldsymbol{b}_k\big).$$

Predictive Coding

$$\mathrm{sim}\big(\boldsymbol{x}_i, \boldsymbol{\mu}_k\big) \;=\; -\,\tfrac{1}{2}\,\big\|\boldsymbol{x}_i \;-\; f_\phi(\boldsymbol{\mu}_k)\big\|^2.$$

$$\frac{\partial}{\partial \boldsymbol{x}_i}\,\mathrm{sim}(\boldsymbol{x}_i, \boldsymbol{\mu}_k) \;=\; \boldsymbol{x}_i - f_\phi(\boldsymbol{\mu}_k),$$

$$\frac{\partial}{\partial \boldsymbol{\mu}_k}\,\mathrm{sim}(\boldsymbol{x}_i, \boldsymbol{\mu}_k) \;=\; \frac{\partial f_\phi(\boldsymbol{\mu}_k)}{\partial \boldsymbol{\mu}_k}\,\big(\boldsymbol{x}_i - f_\phi(\boldsymbol{\mu}_k)\big).$$