

# Thompson Sampling and Compositions in Knowledge Bases with Uncertainty

## ABSTRACT

A knowledge base construction consists of a two-step approach; extracting information from external sources, known as knowledge population, and inferring missing information through a statistical analysis on the extracted information, known as knowledge completion. In many cases, however, it is implausible to populate a fair amount of information from the external sources. An active knowledge population via labelling of human experts can help to reduce the gap between two processes. In this paper, we propose a new probabilistic knowledge base factorisation that benefits from a compositionality of existing knowledge (e.g. syllogism). This explicit probabilistic formulation enable us to develop an active population model based on exploitation-exploration strategies. We demonstrate that the compositional knowledge factorisation results a better performance on the knowledge completion, whereas the model performs worse in the active population. The result leads to a counter-intuitive conclusion; a better predictive model does not guarantee to have a better active population model. An additional experiment explains the degeneracy in terms of the exploitation-exploration regime in the active knowledge population.

## 1. INTRODUCTION

Relational knowledge bases structuralise our understanding about the world into the form of (*entity1, relation, entity2*) triples that help reasoning and inferring in a wide range of tasks such as information retrieval, question answering, and semantic parsing [5, 9, 12, 24]. A construction of a knowledge base is a very active research area with many important and challenging research questions. The early stage of knowledge base construction relies on **knowledge population** task in which structured information from external sources is extracted, or human experts encode a prior knowledge manually. Despite the endeavour toward to construct a complete knowledge base, even the commercialised knowledge bases are still far from complete [6]. **Knowledge completion** task has been emerged as an complement of

the knowledge population to scale up the knowledge base construction. Unlike the knowledge population task where the goal is to maximise the number of triples, the goal of knowledge completion is to maximise the predictive performance on unseen triples through a statistical analysis on the extracted information [8, 14].

One major obstacle of knowledge base construction is a gap between knowledge population and completion. For example, when there is no external source to extract knowledge, the construction relies solely on the contribution of human experts. Manual labelling is often painful and tedious. Therefore, triples that will be labelled should be chosen selectively, so that we can maximise the performance of the following knowledge completion. Active learning may provide a systematic way of selecting a data point to be labelled based on a knowledge completion model [23]. However, it is not clear that which model from the knowledge completion should be used for the active selection because of the discrepancy between two different goals of the knowledge population and completion.

We provide a model based active query selection approach to answer this question. We first reformulate a bilinear tensor factorisation [18] in a probabilistic way, where entities and relations are embedded into latent feature space. And then we propose a novel tensor factorisation model that incorporates the graph structure of knowledge base into the factorisation model. These two probabilistic models provide a natural way of embracing uncertainty of triples that is crucial to develop an active triple selection for the active knowledge population. With Thompson sampling [22] – an approach for solving the multi-armed bandit problem, the model find an optimal trade-off between exploration and exploitation when identifying new triples.

Based on experiments with three real-world datasets, we find that models outperforming in the knowledge completion may not perform well in the active knowledge population. Because, for the knowledge completion, it is important to find a better latent structure given current observations, for the active population, however, it is more important to measure an uncertainty of a current model in order to explore the latent space efficiently over time. As far as we know, this is the first study that explicitly reveals how the knowledge completion models result in different conclusions in the active knowledge population.

The contributions of this paper can be summarised as follows:

- We propose a probabilistic reformulation of bilinear tensor factorisation that allows us to predict and mea-

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sure the uncertainty of unobserved triples in Section 3.

- We incorporate a compositional structure of a knowledge base into the proposed factorisation by modelling a composition of relations as an algebraic operation in the probabilistic embedding space in Section 4.
- We propose an active knowledge population method that efficiently explores the factorised space, guided by a principled way of exploration-exploitation via Thompson sampling algorithm in Section 5.
- Experiments on the knowledge completion with three real-world dataset show that the compositional model predicts unseen triples better than the bilinear factorisation model in Section 6.
- Experiments show the importance of uncertainty in the active population. Especially, the better predictive model does not guarantee to have a better knowledge population due to an improper uncertainty measure in Section 7.

## 2. RELATED WORK

The literature on data factorisation and vector space models for relational data is vast. We give a brief overview of related work along three design choices: the method, the learning strategy, and the data representation. We then use these dimensions to help position our work.

**Probabilistic/Non-Probabilistic** This refers to two broad classes of model formulation, whether the obtained model has a probabilistic interpretation or not. The probabilistic models are capable of placing priors and measuring uncertainty.

**Passive/Active** This refers to two different learning strategies, of passively learning a model given labeled data points, or actively requesting data points to be labeled.

**Matrix/Tensor/Composition** Relational learning problems can operate on different data representations. Matrix representation is common when a dataset can be represented as a bi-partite graph, such as (user, item) tuples in the recommender systems setting. Tensor representation is handy when edges in the graph have labels, i.e. (entity1, relation, entity2). We can think of compositions as paths in the graph, i.e. entity1 – relation1 – entity2 – relation2 – entity3.

In Table 1, we summarise a sample of related recent work along all combinations in each dimension. Note that N-Pr, A, C, or Non-Probabilistic Active Composition model, can be done by simply using the query strategies from [10] on the compositional model by [8]. Our work address a critical gap in probabilistic Tensor factorisation capable of learning in the Active setting with relation Compositions.

Given this position, our work is inspired by, and most closely related to: active multi-relational data construction (AMDC) with tensor factorisation [10], Thomson sampling for matrix factorisation [11], and compositions objectives in vector space [8]. Note that we re-formulate the compositions objectives probabilistically such that it can be used in an active setting; our approach for active learning is a generalisation of Thomson sampling from matrixes to tensors; AMDC

**Table 1:** The categorisation of factorisation problems with respect to three design considerations. The column headings are Probabilistic(Pr)/Non-Probabilistic(N-Pr) method, Passive(P)/Active(A) learning, and Matrix(M)/Tensor(T)/Compositional(C) structure. In this work, we tackle the problems denoted by an asterisk.

Pr/N-Pr	P/A	M/T/C	References
N-Pr	P	M	[15]
N-Pr	A	M	[20]
N-Pr	P	T	[19] [13]
N-Pr	A	T	[10]
N-Pr	P	C	[17] [8]
N-Pr	A	C	–
Pr	P	M	[16]
Pr	A	M	[11] [25]
Pr	P	T	*, [27] [21]
Pr	A	T	*
Pr	P	C	*
Pr	A	C	*

find that reconstruction accuracy and knowledge population cannot be achieved at the same time with strategies geared towards either exploit or reducing uncertainty, we show that the two objectives can be achieved at the same time with a properly designed exploration and exploitation scheme.

## 3. PROBABILISTIC RESCAL

A relational knowledge base consists of a set triples in the form of  $(i, k, j)$  where  $i, j$  are entities, and  $k$  is a relation. A triple can be distinguished in a valid triple and invalid triple based on a semantic meaning of a triple. An example of valid triple in Freebase is (BarackObama, PresidentOf, U.S.), and an example of invalid triple is (BarackObama, PresidentOf, U.K.). A knowledge base can be represented in a three-way binary tensor  $\mathcal{X} \in \{0, 1\}^{N \times K \times N}$ , where  $K$  is a number of relations,  $N$  is a number of entities, and  $x_{ikj} \in \mathcal{X}$  indicates whether the triple is valid.

We model the entities  $i$  as vectors  $e_i$  and the relations  $k$  as matrices  $R_k$  with an appropriately chosen latent dimension  $D$ . This follows a popular model for statistical relational learning, which is to factorise the tensor into a set of latent vector representations, such as the bilinear model RESCAL [19]. RESCAL aims to factorise each relational slice  $X_{:k}$  into a set of rank- $D$  latent features as follows:

$$\mathcal{X}_{:k} \approx ER_kE^\top, \quad \text{for } k = 1, \dots, K$$

Here,  $E \in \mathbb{R}^{N \times D}$  contains the latent features of the entities  $e_1, \dots, e_N$  and  $R_k \in \mathbb{R}^{D \times D}$  models the interaction of the latent features between entities in relation  $k$ .

We propose a probabilistic framework that directly generalises RESCAL by placing priors over the latent features. For each entity  $i$ , the latent feature of an entity  $e_i \in \mathbb{R}^D$  is

**Table 2: Parameters for Gibbs updates.** The conditional of  $e_i$  and  $R_k$  follows the normal distribution with mean  $\mu$  and precision matrix  $\Lambda$ .  $\otimes$  is the Kronecker product.

var	$\mu$	$\Lambda$	$\xi$
$e_i$	$\frac{1}{\sigma_x^2} \Lambda_i^{-1} \xi_i$	$\frac{1}{\sigma_x^2} \sum_{jk: x_{ikj} \in \mathcal{X}^t} (R_k e_j)(R_k e_j)^\top$	$\sum_{jk: x_{ikj} \in \mathcal{X}^t} x_{ikj} R_k e_j + \sum_{jk: x_{jki} \in \mathcal{X}^t} x_{jki} R_k^\top e_j.$
$\text{vec}(R_k)$	$\frac{1}{\sigma_r^2} \Lambda_k^{-1} \xi_k$	$\frac{1}{\sigma_r^2} \sum_{ij: x_{ikj} \in \mathcal{X}^t} (e_i \otimes e_j)(e_i \otimes e_j)^\top + \frac{1}{\sigma_r^2} I_{D^2}$	$\sum_{ij: x_{ikj} \in \mathcal{X}^t} x_{ikj} (e_i \otimes e_j).$

drawn from an isotropic multivariate-normal distribution.

$$e_i \sim N(\mathbf{0}, \sigma_e^2 I_D) \quad (1)$$

For each relation  $k$ , we draw matrix  $R_k$  from a zero-mean isotropic matrix normal distribution.

$$R_k \sim \mathcal{MN}_{D \times D}(\mathbf{0}, \sigma_r I_D, \sigma_r I_D) \quad (2)$$

or equivalently  $r_k = \text{vec}(R_k) \sim N(\mathbf{0}, \sigma_r^2 I_{D^2})$

where  $\text{vec}(R_k)$  denotes the flattening of the matrix.

We consider two observation models for  $x_{ikj}$ : real or binary variables. By placing a normal distribution over  $x_{ikj}$ ,

$$x_{ikj} | e_i, e_j, R_k \sim \mathcal{N}(e_i^\top R_k e_j, \sigma_x^2) \quad (3)$$

We model the value of triple as a real variable. This is not a natural choice since the triple is usually represented as a binary variable, however, we can control the confidence on different observations through the variance parameter  $\sigma_x^2$ .

We develop an efficient Gibbs sampler to perform inference for the probabilistic RESCAL (PPRESCAL). The key for achieving efficiency are the two conditional posteriors for latent features. The Gibbs updates are given by:

$$p(e_i | E_{-i}, \mathcal{R}, \mathcal{X}^t, \sigma_e, \sigma_x) = \mathcal{N}(e_i | \mu_i, \Lambda_i^{-1}) \quad (4)$$

$$p(R_k | E, \mathcal{X}, \sigma_r, \sigma_x) = \mathcal{N}(\text{vec}(R_k) | \mu_k, \Lambda_k^{-1}) \quad (5)$$

where the negative subscript  $-i$  indicates the every other entity variables except entity  $i$ . Closed form of the posterior means and precision matrices are listed in Table 2, where we have used the identity  $e_i^\top R_k e_j = r_k^\top e_i \otimes e_j$ .

Alternatively, we may want to more precisely model the fact that the observations are binary. Therefore we model  $x_{ikj}$  as a binomial random variable whose probability is determined by logistic regression.

$$p(x_{ikj} = 1) = \sigma(e_i^\top R_k e_j),$$

where  $\sigma$  is a sigmoid function. We approximate the conditional posterior of  $E$  and  $R$  by Laplace approximation [1]. The maximum a posterior estimate of  $e_i$  or  $R_k$  given the rest can be computed through the standard logistic regression solvers with regularisation parameters as the priors over  $e_i$  and  $R_k$ . Given the maximum a posteriori parameters  $e_i^*$ , the posterior covariance  $S_i$  of entity  $i$  takes the form

$$S_i^{-1} = \sum_{x_{ikj}} \sigma(e_i^{*\top} R_k e_j) (1 - \sigma(e_i^{*\top} R_k e_j)) R_k e_j (R_k e_j)^\top + \sum_{x_{jki}} \sigma(e_j^\top R_k e_i^*) (1 - \sigma(e_j^\top R_k e_i^*)) R_k^\top e_i^* (R_k^\top e_i^*)^\top + I \sigma_e^{-1}.$$

The posterior covariance of  $R_k$  can be computed in the same way, and is shown in the appendix.

There are many advantages to a probabilistic view of tensor factorisation, such as the quantification of uncertainty by the predictive distribution, the ability to utilise priors, and the availability of principled model selection. We show

in the empirical experiments that PRESCAL outperforms standard RESCAL.

## 4. COMPOSITIONAL RELATIONS

In this section, we propose a compositional relation model that exploits the compositional structure of knowledge graph to capture the latent semantic structure of the entities and relations. While previously suggested vector space models provide a statistical way to infer the latent semantic structure of entities and relations, but lack consideration of a graph structure of a knowledge base itself.

The compositionality represents a semantic meaning of a path over a knowledge graph that corresponds to a sequence of composable triples. For example, given two triples, ‘‘Barack Obama is a 44th president of U.S.’’ (BarackObama, PresidentOf, U.S) and ‘‘Joe Biden was a running mate of Barack Obama’’ (JoeBiden, RunningMateOf, BarackObama), one can naturally deduce that the ‘‘Joe Biden is a vice president of U.S.’’ (JoeBiden, VicePresidentOf, U.S.). Here the composition of two relations, president of, and running mate of, yield to a compositional relation, vice president of. More formally, if there is a sequence of triples where the target entity of a former triple is a source entity of a latter triple in a consecutive pair of triples in the sequence, then we can form a compositional triples as follows. Given the sequence of triples  $(i_1, k_1, j_1), (i_2, k_2, j_2), (i_3, k_3, j_3) \dots (i_n, k_n, j_n)$ , where  $i_k = j_{k+1}$  for all  $k$ , we form a compositional triple  $(i_1, c(k_1, k_2, \dots, k_n), j_n)$ , where  $c$  denotes the compositional relation of the sequence of relations.

Let  $\mathcal{C}^L$  be a set of all possible compositions of which length is up to  $L$ ,  $c \in \mathcal{C}$  be a sequence of relations,  $c(i)$  be  $i$ th index of a relation in sequence  $c$  and  $|c|$  be the length of the sequence. With set of compositions  $\mathcal{C}^L$ , we can expand set of observed triples  $\mathcal{X}^t$  to set of compositional triples  $\mathcal{X}^{\mathcal{C}^L(t)}$  in which compositional triple  $x_{icj}$  is an indicator variable that show the existence of the path from entity  $i$  to entity  $j$  through sequence of relations  $c$  in  $\mathcal{X}^t$ . Note that the compositional relation  $c$  is an abstract relation, and there might be a multiple possible paths from entity  $i_1$  to  $j_n$ .

With these extended compositional triples, we again model  $x_{icj}$  with a bilinear Gaussian distribution,

$$x_{i,c(k_1, k_2), l} \sim \mathcal{N}(e_i^\top R_{c(k_1, k_2)} e_j, \sigma_c^2), \quad (6)$$

where  $R_{c(k_1, k_2)} \in \mathbb{R}^{D \times D}$  is a latent matrix of compositional relation  $c$ , and  $\sigma_c^2$  is a covariance of the compositional triples. We keep the same latent vector  $e$  for each entity to model both non-compositional triples and compositional triples. In the subsequent sections, we provide two different ways of modelling the compositional relation  $R_c$ .

### 4.1 Additive Compositionality

With the compositions of relations, the PRESCAL may place a different relation matrix  $R_c$  for each composition

c. However, the number of required matrices increases exponentially, as the length of composition increases linearly. Consequently, the computational cost will also increase exponentially. To limit the required number of parameters, we propose two different ways of modelling the compositional relation  $R_c$ . First, we define an additive compositional relation  $R_c$  as a sequence of normalised summation over relation matrices in composition  $c$ , i.e.,  $R_c = \frac{1}{|c|}(R_{c(1)} + R_{c(2)} + \dots + R_{c(|c|)})$ , then compositional triple  $x_{icj}$  is modelled as

$$\begin{aligned} x_{(i,e,j)} &\sim \mathcal{N}(e_i^\top R_c e_j, \sigma_c^2) \\ &= \mathcal{N}(e_i^\top \frac{1}{|c|}(R_{c(1)} + R_{c(2)} + \dots + R_{c(|c|)})e_j, \sigma_c^2). \end{aligned} \quad (7)$$

The conditional distribution of  $e_i$  given  $E_{-i}, \mathcal{R}, \mathcal{X}^t, \mathcal{X}^{L(t)}$  is expanded from the posterior of PRESCAL by incorporating compositional triples.

$$p(e_i | E_{-i}, \mathcal{R}, \mathcal{X}^t, \mathcal{X}^{L(t)}) = \mathcal{N}(e_i | \mu_i, \Lambda_i^{-1}). \quad (8)$$

To compute the conditional distribution of  $R_k$ , we first decompose  $R_c$  into two part where  $R_c = \frac{1}{|c|}R_k + \frac{|c|-1}{|c|}R_{c/k}$ , where  $R_{c/k} = \sum_{k' \in c/k} R_{k'}$ . The distribution of compositional triple is decomposed as follows:

$$x_{(i,c,l)} \sim \mathcal{N}(e_i^\top (\frac{1}{|c|}R_k + \frac{|c|-1}{|c|}R_{c/k})e_j, \sigma_c^2). \quad (9)$$

Then, the conditional distribution  $R_k$  given  $R_{-k}, E, \mathcal{X}^t, \mathcal{X}^{L(t)}$  is

$$p(R_k | E, \mathcal{X}^t, \mathcal{X}^{L(t)}, \sigma_r, \sigma_x) = \mathcal{N}(\text{vec}(R_k) | \mu_k, \Lambda_k^{-1}). \quad (10)$$

The mean and precision are obtained by expanding out the sum across  $\mathcal{X}^t$  and  $\mathcal{X}^{L(t)}$ . The details of the parameters are shown in the appendix.

## 4.2 Multiplicative Compositionality

Second, we define an multiplicative compositional relation  $R_c$  as a sequence of multiplication over relations in composition  $c$ , i.e.  $R_c = R_{c(1)}R_{c(2)} \dots R_{c(|c|)}$ , and the compositional triple as a bilinear Gaussian distribution with the compositional relation  $R_c$ ,

$$x_{(i,c,j)} \sim \mathcal{N}(e_i^\top R_{c(1)}R_{c(2)} \dots R_{c(|c|-1)}R_{c(|c|)}e_j, \sigma_c^2) \quad (11)$$

The multiplicative compositionality can be understood as a sequence of linear transformation from the original entity  $i$  with the compositional relations, and the inner product between the transformed entity and target entity forms a value of the compositional triple.

Given a sequence of relations including relation  $k$ ,  $R_k$  is placed in the middle of the compositional sequence, i.e.,  $e_i^\top R_{c(1)}R_{c(2)} \dots R_{c(\delta_k)} \dots R_{c(|c|-1)}R_{c(|c|)}e_j$ , where  $\delta_k$  is the index of relation  $k$ . For notational simplicity, we will denote the left side  $e_i^\top R_{c(1)}R_{c(2)} \dots R_{c(\delta_k-1)}$  as  $\bar{e}_{ic:(\delta_k)}$ , and the right side  $R_{c(\delta_k+1)} \dots R_{c(|c|-1)}R_{c(|c|)}e_j$  as  $\bar{e}_{ic:(\delta_k)}$ . With this notation, we can rewrite the mean parameter as  $\bar{e}_{ic:(\delta_k)}^\top R_k \bar{e}_{ic:(\delta_k)}$ , and the conditional of  $R_k$  as

$$p(R_k | E, \mathcal{X}, \sigma_r, \sigma_x) = \mathcal{N}(\text{vec}(R_k) | \mu_k, \Lambda_k^{-1}), \quad (12)$$

where the mean and precision are obtained by expanding out the product across  $\mathcal{X}^t$  and  $\mathcal{X}^{L(t)}$ . The details of the parameters are shown in the appendix. The conditional distribution of  $e_i$  given the rest is the same as Equation 15.

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### Algorithm 1 Particle Thompson sampling for probabilistic RESCAL with Gaussian output variable

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**Input:**  $\mathcal{X}^0, \sigma_x, \sigma_e, \sigma_r$ .  
**for**  $t = 1, 2, \dots$  **do**  
    *Thompson Sampling:*  
     $h_t \sim \text{Cat}(\mathbf{w}^{t-1})$   
     $(i, k, j) \leftarrow \arg \max p(x_{ikj} | E^{h_t-1}, \mathcal{R}^{h_t-1})$   
    Query  $(i, k, j)$  and observe  $x_{ikj}$   
     $\mathcal{X}^t \leftarrow \mathcal{X}^{t-1} \cup \{x_{ikj}\}$   
    *Particle Filtering:*  
     $\forall h, w_h^t \propto p(x_{ikj} | E^h, \mathcal{R}^h)$  ▷ Reweighting  
    **if**  $\text{ESS}(\mathbf{w}^t) \leq N$  **then**  
        resample particles  
         $w_h^t \leftarrow 1/H$   
    **end if**  
    **for**  $h = 1$  **to**  $H$  **do**  
         $\forall k, R_k^{h_t} \sim p(R_k | \mathcal{X}^t, E^{h_t-1}, \mathcal{R}_{-k})$  ▷ see Table (2)  
         $\forall i, e_i^{h_t} \sim p(e_i | \mathcal{X}^t, E_{-i}, \mathcal{R}^{h_t})$  ▷ see Table (2)  
    **end for**  
**end for**

---

As the length of sequence  $c$  increases, a small error in the first few multiplication will result a large differences in the final compositional relation. One way to mitigate the cascading error is to increase variance of compositional triples  $\sigma_c$  as the length of the sequence increases.

## 5. PARTICLE THOMPSON SAMPLING

We now introduce a particle Thompson sampling algorithm for the active knowledge population with the proposed PRESCAL models. In active population task, a knowledge base starts with zero or initial observations, and at each time period, we select one triple to be queried and labelled by an external system, i.e. human experts, based on the observations. Each labelling requires a certain amount of expense, so the goal is to maximise the number of valid triples given limited budget.

Thompson sampling provides a model based query selection process, and has been gaining an increasing attention because of a competitive empirical performance as well as its conceptual simplicity [2, 22]. Let  $y_{1:t}$  be a sequence of rewards up to time  $t$ , and  $\theta$  is an underlying parameter governing the rewards. With Thompson sampling, an agent choose action  $a$  according to its probability of being optimal:

$$\arg \max_a \int \mathbb{I} \left[ \mathbb{E}(r|a, \theta) = \max_{a'} \mathbb{E}(r|a', \theta) \right] p(\theta | y_{1:t-1}) d\theta,$$

where  $\mathbb{I}$  is an indicator function. Note that it is sufficient to draw a random sample from the posterior instead computing the integral.

We formulate Thompson sampling for active knowledge population system as follows. First, we assume there are optimal latent features  $E^*$  and  $R^*$ , and the triples are generated through Equation 1– 3. At time  $t$ , the system draws samples  $E^t$  and  $R^t$  from the posterior distribution, and then chooses an optimal triple  $(i, k, j)^* = \arg \max_{i,k,j} e_i^\top R_k e_j$  to be queried. Finally, with the newly observed triple  $x_{(i,k,j)^*}$ , the system updates the posterior of the latent features.

The main difficulty of applying Thompson sampling to this task is a sequential update of the posterior distribution

**Table 3: Description of datasets. Sparsity denotes the ratio of valid triples to invalid triples.**

Dataset	# rel	# entities	# triples	sparsity
Kinship	26	104	10,790	0.038
UMLS	49	135	6,752	0.008
Nation	56	14	2,024	0.184

of the latent features with new observations over time. Unlike the point estimation algorithms such as the maximum likelihood estimate, computing a full posterior with MCMC requires extensive computational cost. To make the algorithm feasible, we employ a sequential Monte-Carlo (SMC) method for online posterior inference, generalising an algorithm proposed in [11] to tensors.

The SMC starts with  $H$  number of particles, each of which starts with likelihood weight  $w_h = 1/H$ , and a set of randomly sampled latent features  $E^{h_0}$  and  $\mathcal{R}^{h_0}$ . With a slight abuse of notation, let  $\mathcal{X}^t$  be a set of observed triples up to time  $t$ . At time  $t$ , the system chooses one particle according to the particle weights, and then generates a new query via Thompson sampling from the selected particle. After observing a new variable, the system updates the posterior samples of every particle through the MCMC kernels with the new observation. We first sample the relation matrices using Equation 5, and sample the entity vectors using Equation 4. Under the mild assumption where  $p(\Theta|\mathcal{X}^{t-1}) \approx p(\Theta|\mathcal{X}^t)$ ,  $\Theta = \{E, \mathcal{R}\}$ , the weight of each particle at time  $t$  can be computed as follows [4, 3]:

$$w_h^t = \frac{p(\mathcal{X}^t|\Theta)}{p(\mathcal{X}^{t-1}|\Theta)} = p(x^t|\Theta, \mathcal{X}^{t-1}) \quad (13)$$

To keep the posterior samples on regions of high probability mass, we resample the particles whenever an effective sample size (ESS) is less than a predefined threshold. The ESS can be computed as  $(\sum_h w_h^2)^{-1}$ , and we set the threshold to  $N/2$  [7]. Resampling removes low weight particles with high probability, while keeping samples from the posterior. We summarise the particle Thompson sampling for PRESCAL with the Gaussian output variable in Algorithm 1.

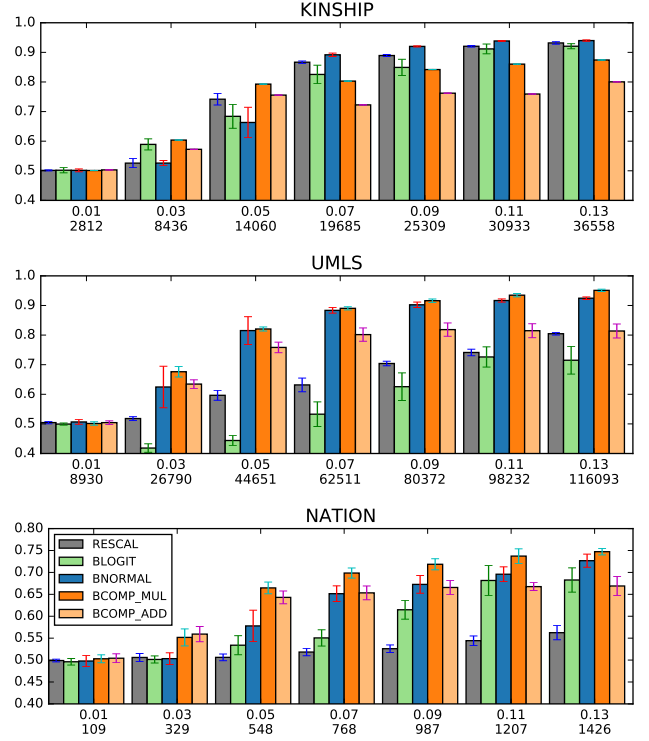
Both compositional models can use the same particle Thompson sampling scheme described in Algorithm 1 with the conditional distributions. However, the model can only query the triples in the original tensor and not in the expanded tensor because the compositional triples are not observable.

We show that the Thompson sampling approach improves over passive PRESCAL in experiments with real and synthetic data. We also investigated the extension of the Rao-Blackwellisation approach as proposed in [11], but we did not observe any significant performance improvements. We describe our extension in the appendix.

## 6. KNOWLEDGE COMPLETION

We first evaluate our model for the knowledge completion task to measure the performance of PRESCAL with all non compositional and compositional variants.

We evaluate the PRESCAL models on three benchmark datasets and compare the performance to various baseline algorithms. We use three relational datasets: KINSHIP, UMLS, and NATION. Detailed description of each dataset



**Figure 1: ROC-AUC scores of compositional models. The x-axis denotes the proportion and total number of triples used for training.**

is shown in Table 3<sup>1</sup>.

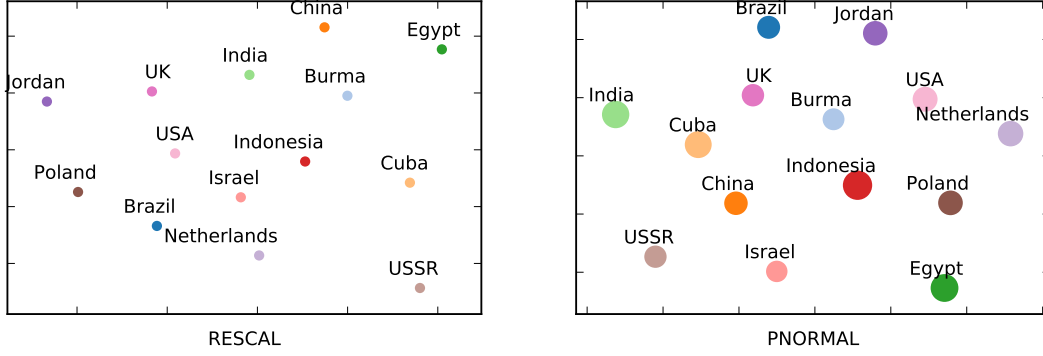
For all experiments, we set the compositional length  $L$  to 2, split the dataset into 20% for validation and 30% for testing. We vary the proportion of training triples from 1% to 13% of datasets. For RESCAL, we use the authors' implementation, and measure performance over 10 runs with random initialisations. For PRESCAL and all the variants, we sample triples  $x_{ikj}$  from its posterior, and measure performance over 10 different samples. Given the test set, the performances of models are measured by ROC-AUC score:

$$\frac{1}{|\mathcal{X}_p||\mathcal{X}_n|} \sum_{\{i,k,j\} \in \mathcal{X}_p, \{i',k',j'\} \in \mathcal{X}_n} \mathbb{I}[\bar{x}_{ikj} > \bar{x}_{i'k'j'}], \quad (14)$$

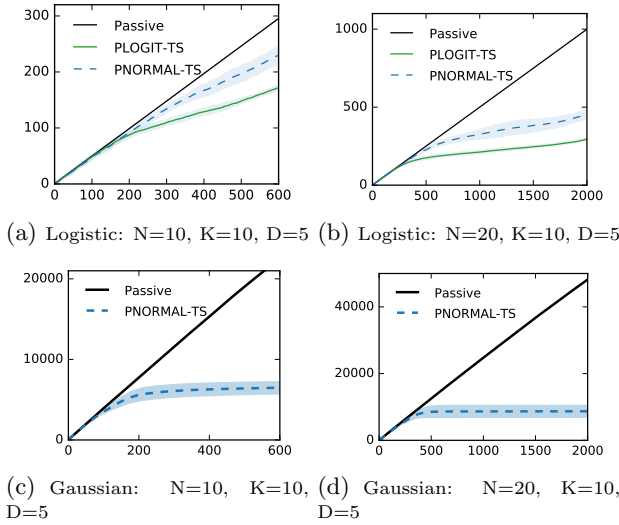
where  $\mathcal{X}_p$  and  $\mathcal{X}_n$  are the set of positive and negative triples in the test set, respectively, and  $\bar{x}$  is a reconstructed triple.

Figure 1 shows the ROC-AUC scores of the compositional models with the various baseline models. We can see that the PRESCAL with the normal output (PNORMAL) or logistic output (PLOGIT) generally outperform RESCAL. We compare the compositional model with original RESCAL, PNORMAL, and PLOGIT. In general, the multiplicative compositional model (PCOMP-MUL) outperforms the additive compositional model (PCOMP-ADD), and performs better the other baseline models when the proportion of training set is small. For UMLS and NATION, BCOMP-MUL outperforms across the all training proportions. For KINSHIP, however, the model performs better when the training proportion is less than 7%.

<sup>1</sup><https://alchemy.cs.washington.edu/papers/kok07/>



**Figure 2: Embedding multi-dimensional entities of the NATION dataset into a two-dimensional space through tSNE [26]. The size of circle in PNORMAL is proportional to the uncertainty of entities in the embedded space. The probabilistic interpretation gives a systematic way to measure the uncertainty of obtained entities.**

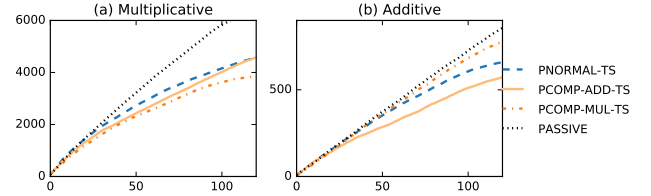


**Figure 3: Cumulative regret of particle Thompson sampling with Gaussian and logistic output (PNORMAL-TS, PLOGIT-TS) against Passive learning on synthetic datasets with logistic (top row, a, b) and Gaussian (bottom row, c, d) output variables. The averaged cumulative regrets over 10 runs are plotted with one standard error. As the model obtained more and more labeled samples from Thompson sampling, the cumulative regrets increase sub-linearly.**

We visualise the multi-dimensional entities inferred from RESICAL and PNORMAL of the NATION dataset into the two-dimensional space through tSNE [26] in Figure 2. The probabilistic interpretation gives a systematic way to measure the uncertainty of obtained entities while the RESICAL cannot.

## 7. ACTIVE KNOWLEDGE POPULATION

In this section, we show results for Thomson sampling of the PRESCAL and its compositional variants, first, on two synthetic datasets, and then on three common benchmarks used in the knowledge graph completion task.



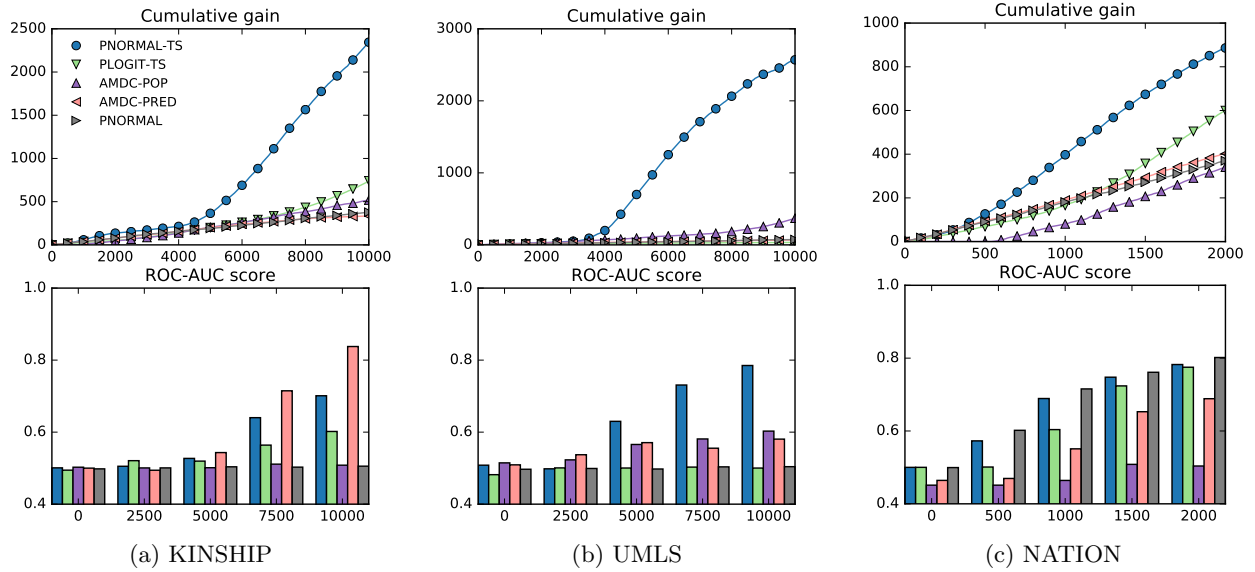
**Figure 4: Cumulative regret of particle Thompson sampling of the compositional models on synthetic dataset with  $N=5$ ,  $D=5$ . The synthetic dataset has three relations ( $K=3$ ); the first two are independently generated, and the third relation is composed by the first two relations. The dataset used in (a) is generated by the multiplicative assumption, and the dataset used in (b) is generated by the additive assumption.**

### 7.1 Thompson Sampling on synthetic data

We first synthesise two datasets following the model assumptions in Eq. 1 to 3. First, entities and relations are generated from zero-mean isotropic multivariate normal distribution, with variance parameters  $\sigma_e = 1$ ,  $\sigma_r = 1$ , respectively. We generate two sets of output triples, with the logistic output and the Gaussian with  $\sigma_x$  set to 0.1, respectively (Sec 3).

To measure performance, we compute cumulative regret at each time  $n$  as  $R(n) = \sum_{t=1}^n x_t - x_t^*$ , where  $x_t^*$  is the highest-valued triple among triples that have not been chosen up to time  $t$ . Unlike the general bandit setting where one can select a single item multiple times, in our formulation, we can select one triple only once. So after selecting a triple at time  $t$ , the selected triple will be removed from a set of candidate triples.

Figure 3 shows the cumulative regret of the algorithm on the synthetic data with varying size of entities and relations. We compare the cumulative regret of the particle Thompson sampling with the passive learning method where the model choose a random triple at each time. All results are averaged over 10 individual runs with different initialisations. Note that the dataset with binary logistic output variables can be used to train both logistic-output PRESCAL (PLOGIT)



**Figure 5: The cumulative gain and ROC-AUC score of the Thompson sampling with passive learning and AMDC models. Thompson sampling with PRESCAL (PNORMAL-TS) model achieves the highest cumulative gain to compare with AMDC and passive learning algorithms and shows comparable performance on ROC-AUC scores.**

and Gaussian-output PRESCAL (PNORMAL) whereas the dataset with the Gaussian output can only be trained by PNORMAL. Figure 3(a) and 3(b) show that with the logistic synthetic dataset both models are capable to learn the latent features of the generated triples, with logistic outperforming the Gaussian; Figure 3(c) and 3(d) show that the Thompson sampling for PNORMAL (PNORMAL-TS) outperform passive learning in the real valued dataset.

## 7.2 Thompson sampling for compositional models on synthetic data

We conduct a second experiment on synthetic dataset to understand how the Thompson sampling works for the compositional data. As in the first experiment, we first generate entities and relations from zero-mean multivariate normal with variance parameter  $\sigma_e = 1$  and  $\sigma_r = 1$ . We generate a set of triples with Gaussian output as in Eq. 3. We then synthesise two sets of expanded tensors using the previously used entities and relations based on the multiplicative and additive compositional assumptions, defined in Sec 4, respectively. So we synthesise fully observable expanded tensor  $\mathcal{X}^L$  where  $L = 2$ . We set both variance parameter  $\sigma_x$  and  $\sigma_c$  to 0.1. Note that in real world situation, the expanded tensor can be only constructed through the observed triples, and the triples in the expanded tensor cannot be queried.

To run the particle Thompson sampling on the synthetic dataset, we let the compositional models know which relation is composed by other relations. The non-compositional PNORMAL model assumes each relation is independent to one another. Therefore, the compositional model uses much less number of parameters to model the same size of tensor to compare with the non-compositional model. With this fully observable expanded tensors, we run the Thompson sampling of the compositional models. Figure 4 shows the cumulative regrets on synthetic datasets. The multiplicative and additive compositionality are used to generate

the dataset for Figure 4(a) and 4(b), respectively. The results correspond to our assumption: the Thompson sampling for multiplicative compositional model (BCOMP-MUL-TS) shows lower regrets on the multiplicative data in Figure 4(a), and the Thompson sampling for additive compositional model (BCOMP-ADD-TS) shows lower regrets on the additive compositional data in Figure 4(b), and both have lower regrets than passive learning or PNORMAL-TS without compositions.

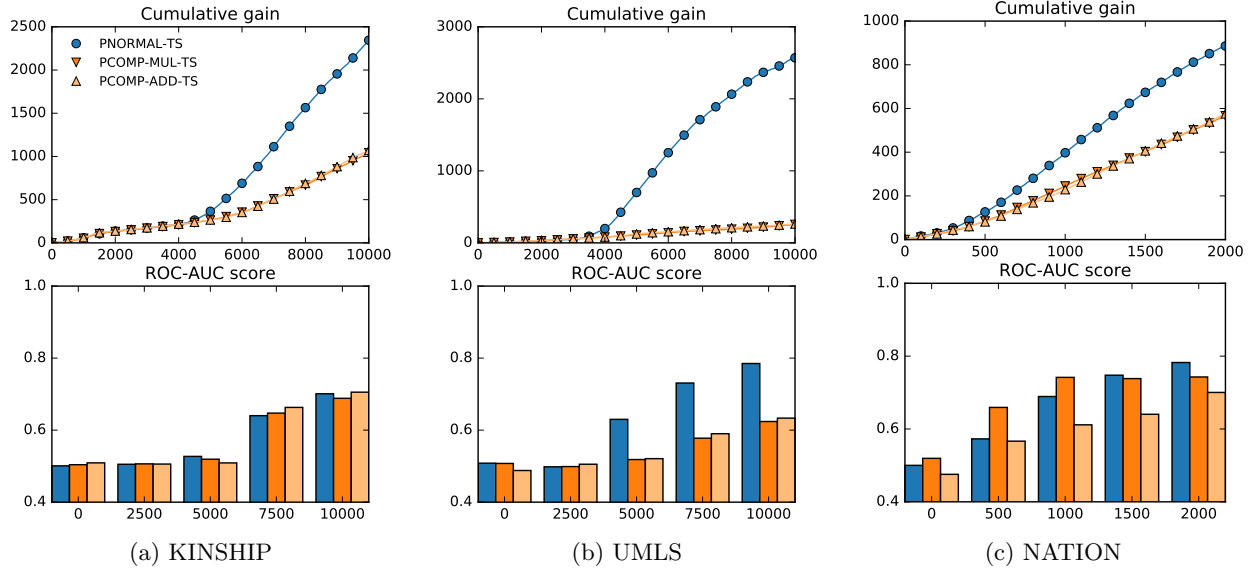
## 7.3 Thompson sampling on real datasets

Next, we evaluate particle Thompson sampling for both compositional and non-compositional models on real datasets.

**Experimental settings:** We compare the Thompson sampling models with AMDC models, and PRESCAL for passive learning. AMDC model has been proposed to achieve two different active learning goals, constructing a predictive model and maximising the valid triples in a knowledge base, with two different querying strategies [10]. AMDC-PRED is a predictive model construction strategy and chooses a triple which is the most ambiguous (close to the decision boundary) at each time  $t$ . AMDC-POP is a population strategy which aims to maximise the number of valid triples in a knowledge base, choosing a triple with the highest expected value at each time. To train all models we only use the observed triples up to the current time. For the passive learning with PRESCAL, we generate a random sample at each time period. For the particle Thompson sampling models, we set variance parameter  $\sigma_e$  and  $\sigma_r$  to 1,  $\sigma_x$  to 0.1, and vary  $\sigma_c$  from 1 to 100.

We leave 30 % of triples as a test set to measure test error. At each time period, each model choose one triple to query, if the selected triple is in the test set then we choose the next highest expected triple which is not in the test set. All models start from zero observation. After every querying, a model obtains a label of the queried triple from an oracle,





**Figure 6: The cumulative gain and ROC-AUC score of the Thompson sampling with the non-compositional model and compositional models. Unlike the knowledge completion task in Section 6, both compositional models perform worse than PNORMAL-TS in the active knowledge population.**

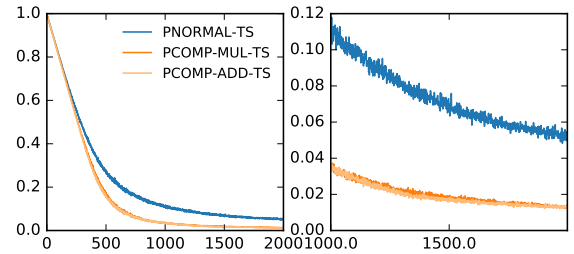
then the model updates the parameters.

**Evaluation metric:** We use two different evaluation metrics, cumulative gain and ROC-AUC score, for the performance comparison. The goal of the Thompson sampling is to maximise the knowledge population through the balanced querying strategy between exploration and exploitation. To measure how many triples are obtained through the querying stage, we compute the cumulative gain which is the number of valid triple obtained up to time  $t$ . Additionally, we compute the ROC-AUC score on the test set to understand how this balanced querying strategy results in making a predictive model.

**Exploitation and exploration:** Figure 5 and 6 show the cumulative gains and ROC-AUC scores of the Thompson sampling on three real datasets. PNORMAL performs better than other baseline models for the cumulative gain, and shows comparable result for the ROC-AUC scores. Both compositional models perform worse than PNORMAL across all datasets.

In the original AMDC work [10], AMDC-POP model obtains more valid triples than AMDC-PRED, and AMDC-PRED shows high ROC-AUC scores than AMDC-POP. In our experiment, however, AMDC-POP shows comparable cumulative gain to AMDC-PRED and even worse than AMDC-PRED for the UMLS. We conjecture the initial observation and query size results in the different performances: in the original experiment, the model starts from a small set of training data, and the query size was 1000 for KINSHIP and UMLS. So this gives the model focusing on exploit and advantage, whereas in our experiment, we start from zero observation and query one triple at each time, which makes the model hard to exploit the structure. This result shows the importance of balancing between exploitation and exploration.

We note that the compositional model performs worse than the non-compositional models, especially than PNOR-



**Figure 7: Trace plot of mean posterior variance of the non-compositional model and compositional models. Y-axis denotes the average posterior covariance, and X-axis denotes the number of queries. The second plot magnifies the second half of the first plot.**

MAL, as shown in Figure 6. This is an interesting result because, in general, we expect that the model that performs well in the predictive task also shows a better performance in the active learning. Of course, we also emphasize the difference between two experiments; the goal of active acquisition is to maximise the number of triples whereas the goal of knowledge completion in Section 6 is to maximise the predictive performance. Nevertheless, the compositional models do not outperform PNORMAL in the active learning. This result can be partially understood in terms of the balance between exploration-exploitation. Figure 7 shows the average posterior variance of the entity vectors. We compute the eigenvalues of posterior covariance matrix  $\Lambda_i^{-1}$  and trace the average eigenvalues over the iterations. As shown in the figure, the average variance of the compositional model shrinks much faster than the PNORMAL. Because the exploration-exploitation of the Thompson sampling depends on the posterior uncertainty, the fast shrinkage in the posterior vari-



ance may indicate the under exploration of the model. One new triple with the compositional models induces multiple new observations in the compositional triples, therefore the uncertainties of entities and relations are measured less than those with non-compositional model. The most of active learning algorithm utilise an uncertainty of a model, and therefore, a model with augmented structures such as the relation compositions should be considered more carefully to correctly reflect its uncertainty.

## 8. DISCUSSION

We have proposed a novel compositional relational model with uncertainty and presented the Thompson sampling for both compositional and non-compositional models to solve both knowledge completion and active knowledge acquisition problems. The compositional model aims to infer the latent features of knowledge bases by incorporating an additional graph structure. In the passive learning scenario, the compositional model outperforms the other models, especially, when training size is relatively small. In the active learning scenario, probabilistic RESCAL achieves the highest cumulative gain across all datasets. Again, this result emphasise the importance of being balanced between exploration and exploitation.

Previous work such as the one by [10] views knowledge population and knowledge completion are separate problems. We find this observation true when the algorithm has a warm-start, i.e. already having a fair amount of data before active learning starts; when the information is sparse, the same strategy works for both maximising recall and reducing uncertainty. Thompson sampling has been studied in the context of multi-armed bandit problems where the goal is to maximise cumulative gains or minimise cumulative regrets over time, whereas its performance on making a predictive model has not been widely discussed so far. Its performance on building a generalisable model was unclear. Throughout this work, we have empirically shown that maximising cumulative gain entails the predictive models as well. In the long run, we see this work as a promising step towards using a composition-aware knowledge completion system to connect with the knowledge based construction problem [6].

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## APPENDIX

### A. POSTERIOR COVARIANCE OF LOGISTIC OUTPUT

Let  $R_k^*$  is a maximum a posterior solution of  $R_k$  given  $E$ . Then, the conditional posterior covariance of relation matrix  $R_k$  has the form of:

$$S_i^{-1} = \sum_{x_{ikj}} \sigma(e_i^\top R_k^* e_j) (1 - \sigma(e_i^\top R_k^* e_j)) \bar{e}_{ij} \bar{e}_{ij}^\top + I \sigma_r^{-1},$$

where  $\bar{e}_{ij} = e_i \otimes e_j$ .

### B. RAO-BLACKWELLISATION PARTICLE THOMPSON SAMPLING

We also develop Rao-Blackwellisation particle Thompson sampling algorithm for the RESCAL with the Gaussian output model. The outline of the algorithm is described in Algorithm 2. With the Rao-Blackwellisation, we marginalise out the relation matrix  $R_k$  while computing the weight of each particle, but we still keep the same MCMC kernel to generate the samples. In theory, this will reduce the degeneracy problems for long running particles, but in our experiment, the difference between two models is not significant.

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#### Algorithm 2 Rao-Blackwellised Particle Thompson Sampling for Gaussian output

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**Input:**  $\sigma_x, \sigma_e, \sigma_r$ .  
**for**  $t = 1, 2, \dots$  **do**  
  Thompson Sampling:  
   $h_t \sim \text{Cat}(\mathbf{w}^{t-1})$   
   $(i, k, j) \leftarrow \arg \max p(x_{ikj} | E^{h_t})$   
  Query  $(i, k, j)$  and observe  $x_{ikj}$   
   $\mathcal{X}^t \leftarrow \mathcal{X}^{t-1} \cup x_{ikj}$   
  Particle Filtering:  
   $\forall h, w_h^t \propto p(x_{ikj} | E^{h_t})$  ▷ Reweighting  
  **if**  $\text{ESS}(\mathbf{w}^t) \leq N$  **then**  
    resample particles  
     $w_h^t \leftarrow 1/H$   
  **end if**  
  **for**  $h = 1$  **to**  $H$  **do**  
     $\forall k, R_k^h \sim p(R_k | \mathcal{X}^t, E^{h_{t-1}})$  ▷ Auxiliary sampling  
     $\forall i, e_i^h \sim p(e_i | \mathcal{X}^t, E_{-i}^h, \mathcal{R}^{h_t})$   
  **end for**  
**end for**

---

## C. POSTERIOR DISTRIBUTION OF COMPOSITIONAL RELATIONS

We provide the conditional posterior distributions of the compositional models.

### C.1 Additive Compositionality

The conditional distribution of  $e_i$  given  $E_{-i}, \mathcal{R}, \mathcal{X}^t, \mathcal{X}^{L(t)}$  is expanded from the posterior of PRESCAL by incorporating compositional triples.

$$p(e_i | E_{-i}, \mathcal{R}, \mathcal{X}^t, \mathcal{X}^{L(t)}) = \mathcal{N}(e_i | \mu_i, \Lambda_i^{-1}), \quad (15)$$

where

$$\begin{aligned} \mu_i &= \Lambda_i^{-1} \xi_i \\ \Lambda_i &= \frac{1}{\sigma_x^2} \sum_{jk: x_{ikj} \in \mathcal{X}^t} (R_k e_j)(R_k e_j)^\top \\ &\quad + \frac{1}{\sigma_x^2} \sum_{jk: x_{jki} \in \mathcal{X}^t} (R_k^\top e_j)(R_k^\top e_j)^\top \\ &\quad + \frac{1}{\sigma_c^2} \sum_{jc: x_{icj} \in \mathcal{X}^{L(t)}} (R_c e_j)(R_c e_j)^\top \\ &\quad + \frac{1}{\sigma_c^2} \sum_{jc: x_{jci} \in \mathcal{X}^{L(t)}} (R_c^\top e_j)(R_c^\top e_j)^\top + \frac{1}{\sigma_e^2} I_D \\ \xi_i &= \frac{1}{\sigma_x^2} \sum_{jk: x_{ikj} \in \mathcal{X}^t} x_{ikj} R_k e_j + \frac{1}{\sigma_x^2} \sum_{jk: x_{jki} \in \mathcal{X}^t} x_{jki} R_k^\top e_j \\ &\quad + \frac{1}{\sigma_c^2} \sum_{jc: x_{icj} \in \mathcal{X}^{L(t)}} x_{icj} R_c e_j + \frac{1}{\sigma_c^2} \sum_{jc: x_{jci} \in \mathcal{X}^{L(t)}} x_{jci} R_c^\top e_j \end{aligned}$$

To compute the conditional distribution of  $R_k$ , we first decompose  $R_c$  into two part where  $R_c = \frac{1}{|c|} R_k + \frac{|c|-1}{|c|} R_{c/k}$ , where  $R_{c/k} = \sum_{k' \in c/k} R_{k'}$ . The distribution of compositional triple is decomposed as follows:

$$x_{(i,c,t)} \sim \mathcal{N}(e_i^\top (\frac{1}{|c|} R_k + \frac{|c|-1}{|c|} R_{c/k}) e_j, \sigma_c^2). \quad (16)$$

Then, the conditional distribution  $R_k$  given  $R_{-k}, E, \mathcal{X}^t, \mathcal{X}^{L(t)}$

is

$$p(R_k|E, \mathcal{X}^t, \mathcal{X}^{L(t)}, \sigma_r, \sigma_x) = \mathcal{N}(\text{vec}(R_k)|\mu_k, \Lambda_k^{-1}), \quad (17)$$

where

$$\begin{aligned} \mu_k &= \Lambda_k^{-1} \xi_k \\ \Lambda_k &= \frac{1}{\sigma_x^2} \sum_{ij: x_{ikj} \in \mathcal{X}^t} \bar{e}_{ij} \bar{e}_{ij}^\top + \frac{1}{\sigma_r^2} I_{D^2} \\ &\quad + \frac{1}{|c|^2 \sigma_c^2} \sum_{ij: x_{icj} \in \mathcal{X}^{L(t)}, k \in c} \bar{e}_{ij} \bar{e}_{ij}^\top \\ \xi_k &= \frac{1}{\sigma_x^2} \sum_{ij: x_{ikj} \in \mathcal{X}^t} x_{ikj} \bar{e}_{ij} \\ &\quad + \frac{1}{|c| \sigma_c^2} \sum_{ij: x_{icj} \in \mathcal{X}^{L(t)}, k \in c} x_{icj} \bar{e}_{ij} - \frac{|c|-1}{|c|} \bar{e}_{ij} r_{c/k}^\top \bar{e}_{ij} \\ \bar{e}_{ij} &= e_i \otimes e_j. \end{aligned}$$

Vectorisation of  $R_c$  and  $R_{c/k}$  are represented as  $r_c$  and  $r_{c/k}$ , respectively.

The detail derivation of the posterior distribution is as follows:

$$\begin{aligned} p(R_k|E, R_{-k}, \mathcal{X}) &\propto p(\mathcal{X}|R, E) p(R_k) \\ &\propto \prod_{x_{ikj}} \exp \left\{ -\frac{(x_{ikj} - e_i^\top R_k e_j)^2}{2\sigma_x^2} \right\} \\ &\quad \prod_{x_{icj}} \exp \left\{ -\frac{(x_{icj} - e_i^\top R_c e_j)^2}{2\sigma_c^2} \right\} \exp \left\{ -\frac{r_k^\top r_k}{2\sigma_r^2} \right\} \\ &= \exp \left\{ -\frac{\sum_{x_{ikj}} (x_{ikj} - \bar{e}_{ij}^\top r_k)^2}{2\sigma_x^2} \right. \\ &\quad \left. - \frac{\sum_{x_{icj}} (x_{icj} - \bar{e}_{ij}^\top r_c)^2}{2\sigma_c^2} - \frac{r_k^\top r_k}{2\sigma_r^2} \right\} \\ &= \exp \left\{ -\frac{\sum_{x_{ikj}} (x_{ikj} - \bar{e}_{ij}^\top r_k)^2}{2\sigma_x^2} \right. \\ &\quad \left. - \frac{\sum_{x_{icj}} (x_{icj} - \bar{e}_{ij}^\top (\frac{1}{|c|} r_k + \frac{|c|-1}{|c|} r_{c/k}))^2}{2\sigma_c^2} - \frac{r_k^\top r_k}{2\sigma_r^2} \right\} \\ &= \exp \left\{ -\frac{\sum_{x_{ikj}} -2x_{ikj} \bar{e}_{ij}^\top r_k + r_k^\top \bar{e}_{ij} \bar{e}_{ij}^\top r_k}{2\sigma_x^2} \right. \\ &\quad \left. - \frac{\sum_{x_{icj}} \frac{2}{|c|} r_k^\top (x_{icj} - \frac{(|c|-1)}{|c|} \bar{e}_{ij}^\top r_{c/k}) + (\frac{1}{|c|^2} r_k^\top \bar{e}_{ij} \bar{e}_{ij}^\top r_k)}{2\sigma_c^2} \right. \\ &\quad \left. - \frac{r_k^\top r_k}{2\sigma_r^2} + \text{const} \right\} \\ &\propto \exp \left\{ -\frac{1}{2} r_k^\top \left( \frac{1}{\sigma_x^2} \sum_{x_{ikj}} \bar{e}_{ij} \bar{e}_{ij}^\top + \frac{1}{|c|^2 \sigma_c^2} \sum_{x_{icj}} \bar{e}_{ij} \bar{e}_{ij}^\top + \frac{1}{\sigma_r^2} I \right) r_k \right. \\ &\quad \left. - r_k^\top \left( \frac{\sum_{x_{ikj}} -x_{ikj} \bar{e}_{ij}}{\sigma_x^2} + \frac{\sum_{x_{icj}} |c|^{-1} (x_{icj} - \frac{(|c|-1)}{|c|} \bar{e}_{ij}^\top r_{c/k})}{\sigma_c^2} \right) \right\} \end{aligned}$$

Completing the square results Equation 17.

## C.2 Multiplicative Compositionality

Given a sequence of relations including relation  $k$ ,  $R_k$  is placed in the middle of the compositional sequence, i.e.,  $e_i^\top R_{c(1)} R_{c(2)} \dots R_{c(\delta_k)} \dots R_{c(|c|-1)} R_{c(|c|)} e_j$ , where  $\delta_k$  is the

index of relation  $k$ . For notational simplicity, we will denote the left side  $e_i^\top R_{c(1)} R_{c(2)} \dots R_{c(\delta_k-1)}$  as  $\bar{e}_{ic(:\delta_k)}^\top$ , and the right side  $R_{c(\delta_k+1)} \dots R_{c(|c|-1)} R_{c(|c|)} e_j$  as  $\bar{e}_{ic(\delta_k:)}^\top$ , therefore we can rewrite the mean parameter as  $\bar{e}_{ic(:\delta_k)}^\top R_k \bar{e}_{ic(\delta_k:)}^\top$ . With the simplified notations, the conditional of  $R_k$  is

$$p(R_k|E, \mathcal{X}, \sigma_r, \sigma_x) = \mathcal{N}(\text{vec}(R_k)|\mu_k, \Lambda_k^{-1}), \quad (18)$$

where

$$\begin{aligned} \mu_k &= \Lambda_k^{-1} \xi_k \\ \Lambda_k &= \frac{1}{\sigma_x^2} \sum_{ij: x_{ikj} \in \mathcal{X}^t} (e_i \otimes e_j)(e_i \otimes e_j)^\top + \frac{1}{\sigma_r^2} I_{D^2} \\ &\quad + \frac{1}{\sigma_c^2} \sum_{ij: x_{icj} \in \mathcal{X}^{L(t)}, k \in c} (\bar{e}_{ic(:\delta_k)} \otimes \bar{e}_{jc(\delta_k:)}) (\bar{e}_{ic(:\delta_k)} \otimes \bar{e}_{jc(\delta_k:)})^\top \\ \xi_k &= \frac{1}{\sigma_x^2} \sum_{ij: x_{ikj} \in \mathcal{X}^t} x_{ikj} (e_j \otimes e_i) \\ &\quad + \frac{1}{\sigma_c^2} \sum_{ij: x_{icj} \in \mathcal{X}^{L(t)}, k \in c} x_{icj} (\bar{e}_{ic(:\delta_k)} \otimes \bar{e}_{jc(\delta_k:)}). \end{aligned}$$

The conditional distribution of  $e_i$  given the rest is the same as the additive compositional case.