



Bayesian Machine Learning

May 2022 - François HU
<https://curiousml.github.io/>

Outline

1

Bayesian statistics

2

Latent variable models

- Latent variable models and EM algorithm
- Probabilistic clustering
- Probabilistic dimensionality reduction

3

Variational Inference

4

Markov Chain Monte Carlo

5

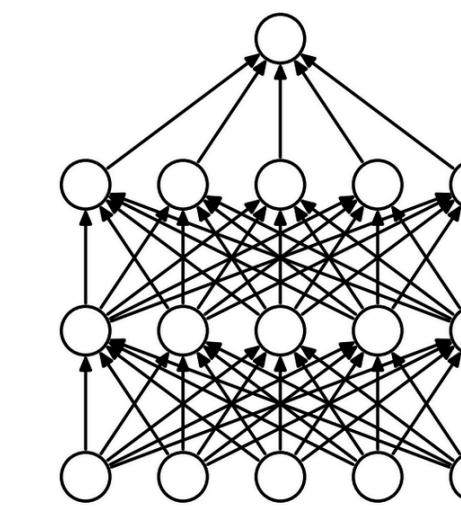
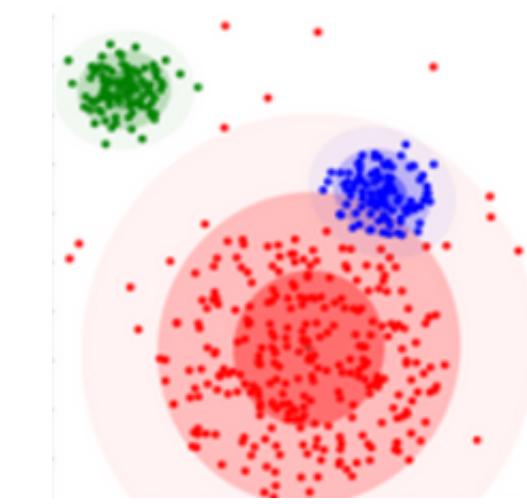
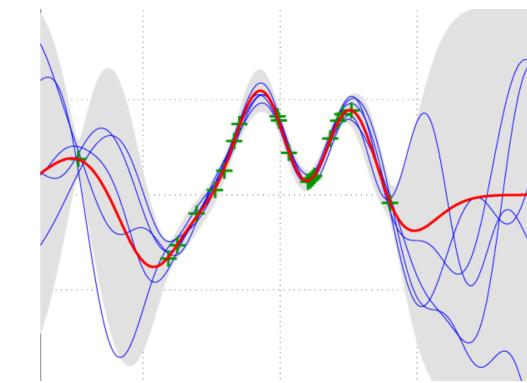
Extensions and oral presentations

0

Evaluation & conjugate prior

Evaluation

Group project



- The evaluation will consist of a **group project (4 students max)** based on a research article
- For the last lecture, each student will send me the **codes** and give an **oral presentation** in front of the class. Even if the article is mostly theoretical, each presentation should be understandable by other students (The clarity of the speech will be analysed).
- Initiatives like **more experimentations** or identifying the limits of the article will be greatly appreciated. You are welcome to consult other research articles (it should be cited at the end of your presentation) to boost your knowledge (but don't forget that the proposed paper is the core of your presentation)
- The **evaluation** is as follows :
 - **40% on the clarity of the code** (example : many comments, along with understandable variables/functions names. You can use Jupyter Notebook which might have the advantage to be easy to read for the users). When I run your code, it should be easy to run and easy to understand :)
 - **60% on the clarity of the oral presentation.** Less maths but more experimentations and intuitions. At the beginning a big introduction is expected in order to be understandable by other groups.

Conjugate priors: Exercices

Gamma case

Exercice (left as an exercice, correction in the next lecture)

$$P(\gamma|x) = \frac{\mathcal{N}(x|\mu, \gamma^{-1}) \times P(\gamma)}{P(x)} \quad \Gamma(\gamma | \alpha_{prior}, \beta_{prior})$$

$$\Gamma(\gamma | \alpha_{prior} + 1/2, \beta_{prior} + (x - \mu)^2/2)$$

Gamma distribution

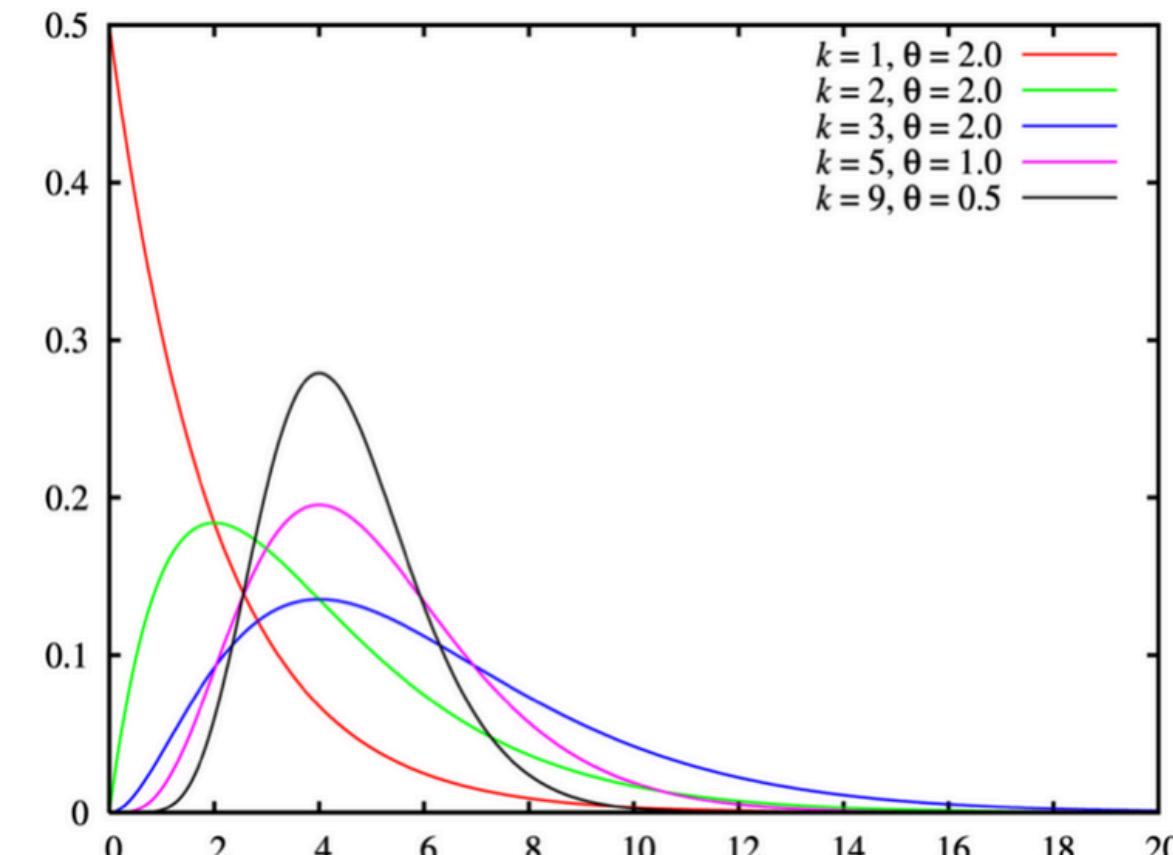
PDF : $\Gamma(x|\alpha, \beta) = \frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x}$ with $x, \alpha, \beta > 0$

$$\Gamma(\alpha) = (\alpha - 1)!$$

mean : $\mathbb{E}[x] = \frac{\alpha}{\beta}$

variance : $V(x) = \frac{\alpha}{\beta^2}$

mode : $Mode[x] = \frac{\alpha - 1}{\beta}$



What we want to compute : $p(\text{parameters} | \text{data}) \propto p(\text{data} | \text{parameters}) \times p(\text{parameters})$

• $p(\text{data} | \text{parameters}) = \mathcal{N}(x | \mu, \gamma^{-1}) = \frac{\sqrt{\gamma}}{\sqrt{2\pi}} e^{-\gamma \frac{(x-\mu)^2}{2}} \propto \sqrt{\gamma} e^{-\gamma \frac{(x-\mu)^2}{2}}$

• $p(\text{parameters}) = \prod (\gamma | \alpha_{prior}, \beta_{prior}) = \frac{\beta_{prior}^{\alpha_{prior}}}{\Gamma(\alpha_{prior})} \times \gamma^{\alpha_{prior}-1} e^{-\gamma \beta_{prior}} \propto \gamma^{\alpha_{prior}-1} e^{-\gamma \beta_{prior}}$

So : $p(\text{parameters} | \text{data}) \propto \gamma^{\frac{1}{2}} e^{-\gamma \frac{(x-\mu)^2}{2}} \times \gamma^{\alpha_{prior}-1} e^{-\gamma \beta_{prior}}$
 $\propto \gamma^{\frac{1}{2} + \alpha_{prior}-1} e^{-\gamma (\beta_{prior} + \frac{(x-\mu)^2}{2})}$

$$p(\text{parameters} | \text{data}) = \boxed{\prod (\gamma | \underbrace{\alpha_{prior} + \frac{1}{2}}_{\alpha_{posterior}}, \underbrace{\beta_{prior} + \frac{(x-\mu)^2}{2}}_{\beta_{posterior}})}$$

Conjugate priors: Exercices

Beta case

Exercice (left as an exercice, correction in the next lecture)

$$P(\theta|x) = \frac{B(\theta|\alpha_{posterior}, \beta_{posterior})}{P(x)} = \frac{B(\theta|\alpha_{prior} + n_1, \beta_{prior} + n_0) \cdot \theta^{n_1} \cdot (1-\theta)^{n_0}}{B(\theta|\alpha_{prior}, \beta_{prior})}$$

Beta distribution

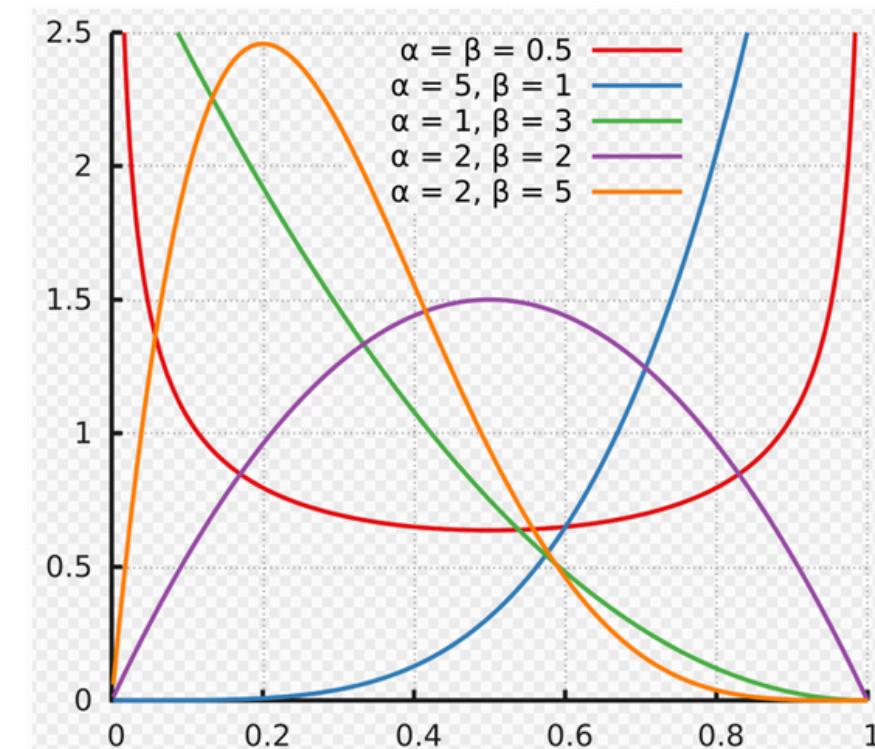
PDF : $B(x|\alpha, \beta) = \frac{1}{B(\alpha, \beta)} x^{\alpha-1} (1-x)^{\beta-1}$ with $\alpha, \beta > 0$ and $x \in [0,1]$

$$B(\alpha, \beta) = \frac{\Gamma(\alpha) \cdot \Gamma(\beta)}{\Gamma(\alpha + \beta)}$$

mean : $\mathbb{E}[x] = \frac{\alpha}{\alpha + \beta}$

variance : $V(x) = \frac{\alpha\beta}{(\alpha + \beta)^2 \cdot (\alpha + \beta - 1)}$

mode : $Mode[x] = \frac{\alpha - 1}{\alpha + \beta - 2}$



What we want to compute : $p(\text{parameters} | \text{data}) \propto p(\text{data} | \text{parameters}) \times p(\text{parameters})$

• $p(\text{data} | \text{parameters}) = \text{Ber}(x | \theta) = \binom{n}{x} \theta^x (1-\theta)^{n-x} \propto \theta^x (1-\theta)^{n-x}$

• $p(\text{parameters}) = B(\theta | \alpha_{prior}, \beta_{prior}) = \frac{\theta^{\alpha_{prior}-1} (1-\theta)^{\beta_{prior}-1}}{B(\alpha_{prior}, \beta_{prior})} \propto \theta^{\alpha_{prior}-1} (1-\theta)^{\beta_{prior}-1}$

So : $p(\text{parameters} | \text{data}) \propto \theta^{n_1} (1-\theta)^{n_0} \times \theta^{\alpha_{prior}-1} (1-\theta)^{\beta_{prior}-1}$

$$\propto \theta^{n_1 + \alpha_{prior}-1} (1-\theta)^{n_0 + \beta_{prior}-1}$$

$$p(\text{parameters} | \text{data}) = \frac{B(\theta | n_1 + \alpha_{prior}-1, n_0 + \beta_{prior}-1)}{\underbrace{\alpha_{posterior}}_{\alpha_{prior}} \underbrace{\beta_{posterior}}_{\beta_{prior}}}$$

1

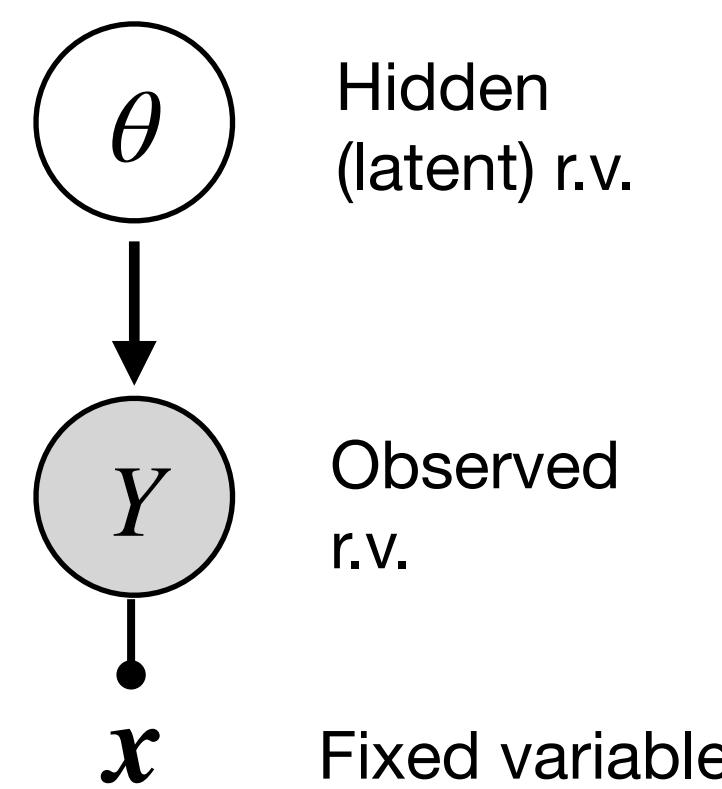
Latent variable models and mixture models

1. Latent Variable Models

Spoilers

Latent variable models : a statistical model that links a set of **observable** variables to a set of **unobservable (latent)** variables

Example : Bayesian Linear regression



Other latent variable models : unsupervised methods

- **Clustering** models
- **Dimensionality reduction** models

Questions :

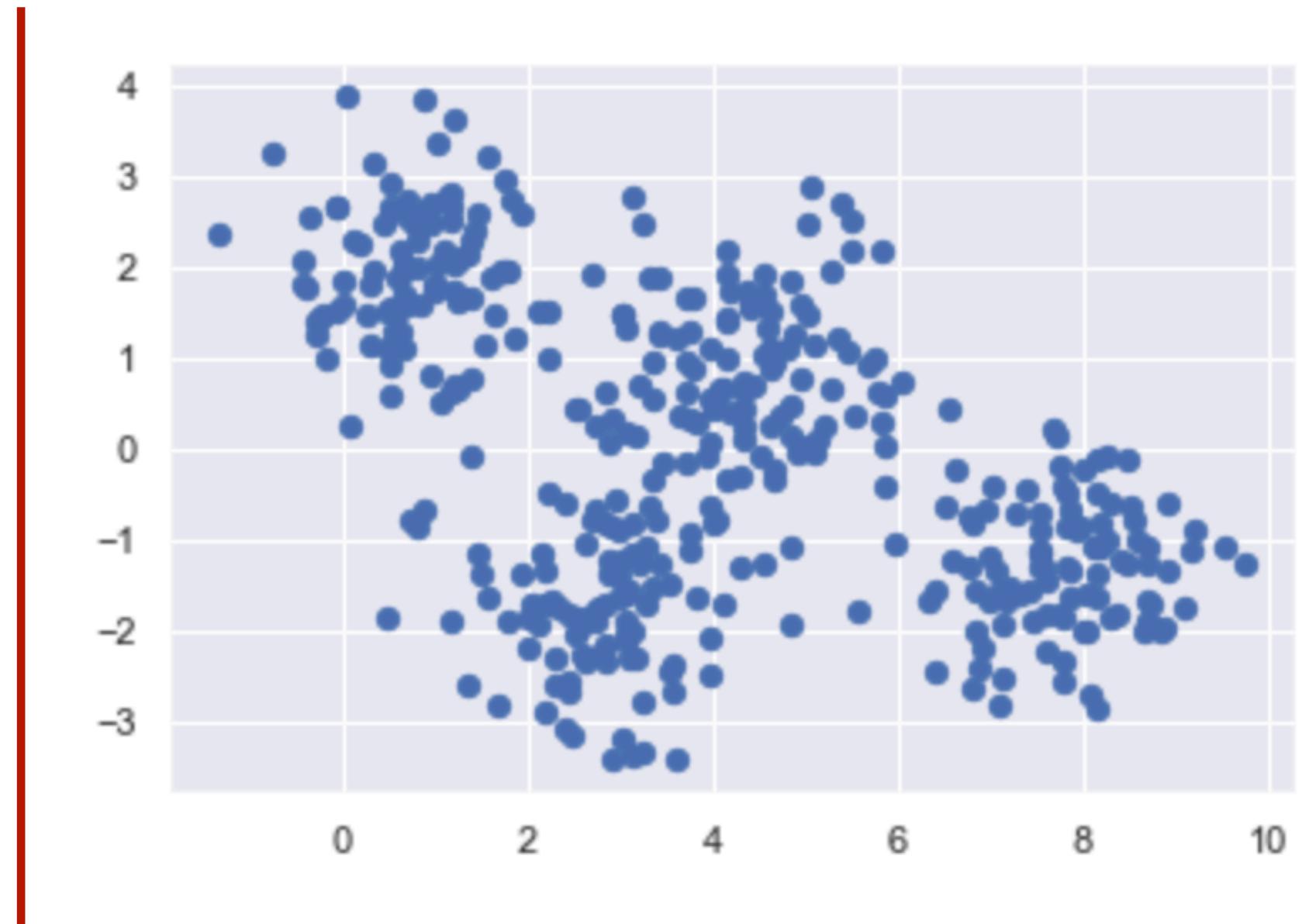
- Why do we need latent variable models ? simpler models (so fewer parameters) without reducing its flexibility
- How to train these models ? next section
- Any limitations of the proposed training method ? last section

1. Latent Variable Models

Mixture models : Definition

Mixture models : a probabilistic model representing a **linear combination** of different distributions

Example : synthetic data



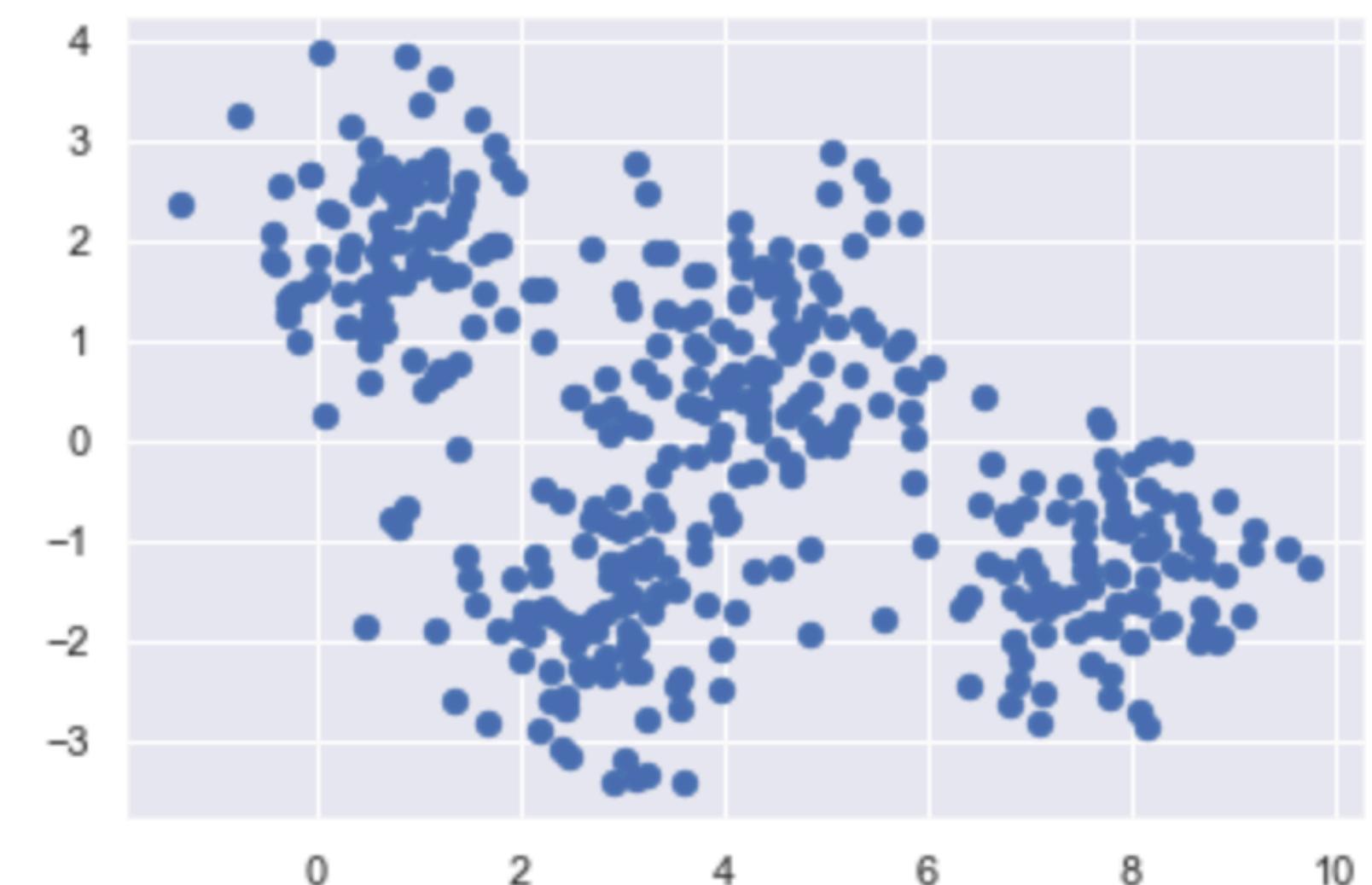
Mixture modeling provides the **freedom / flexibility** to model the unknown pdf. Downside : more parameters

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Let's fit a gaussian !

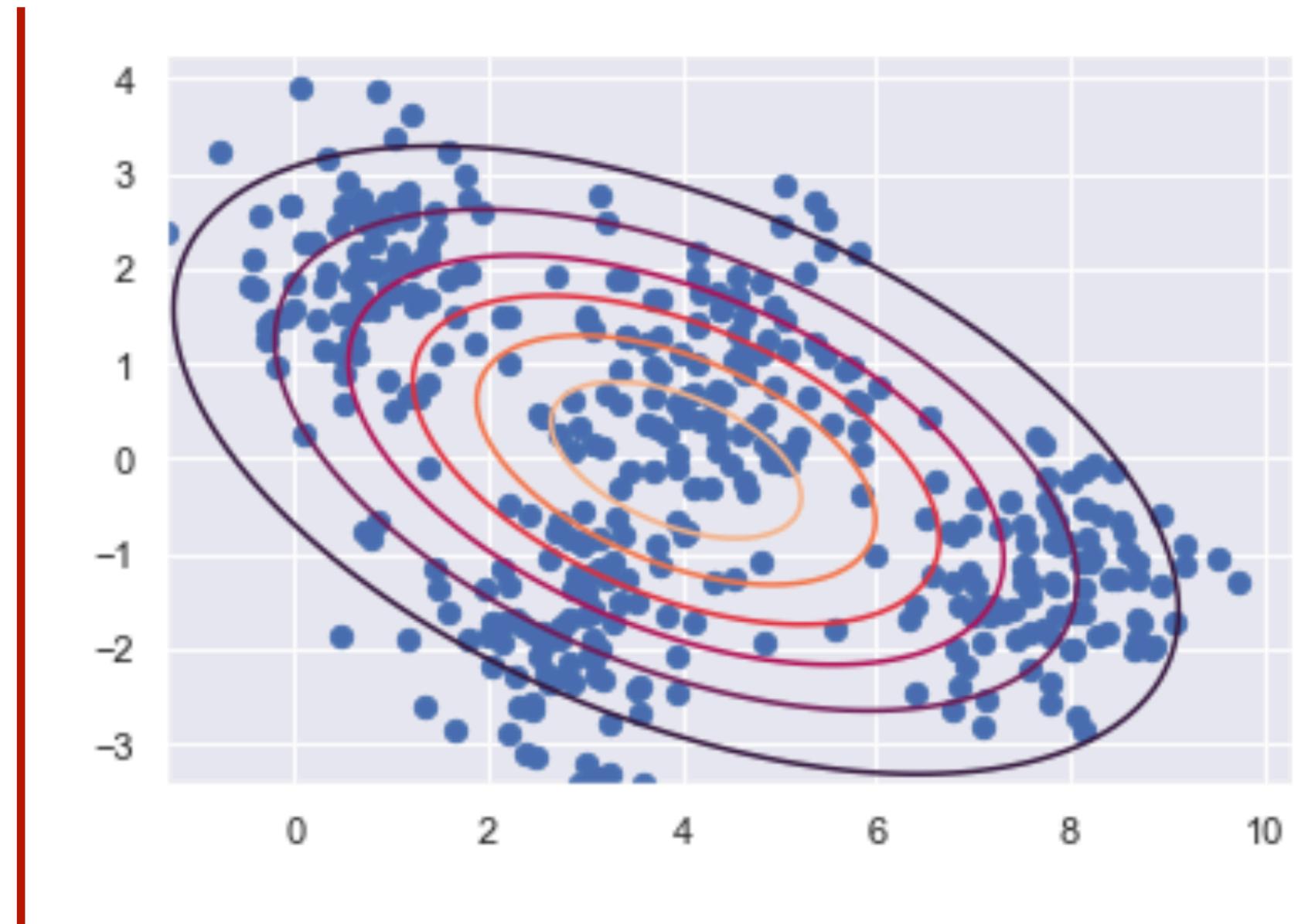
$$\mathcal{N}(\mu, \Sigma)$$

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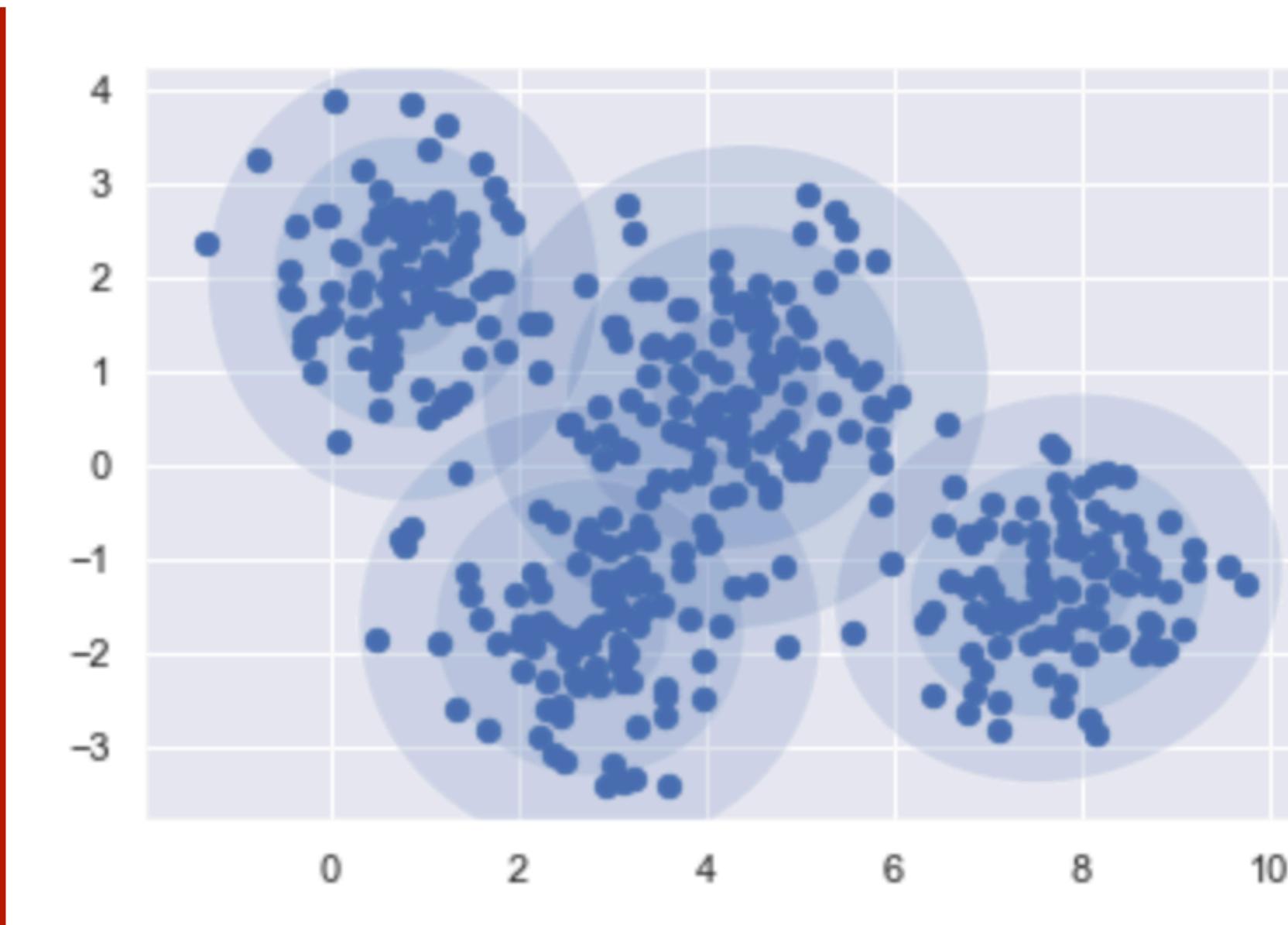


1. Latent Variable Models

Gaussian Mixture Model : Definition

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We want to fit a **Gaussian Mixture Model (GMM) !**

$$\sum_{k=1}^4 \pi_k \cdot \mathcal{N}(\mu_k, \Sigma_k)$$



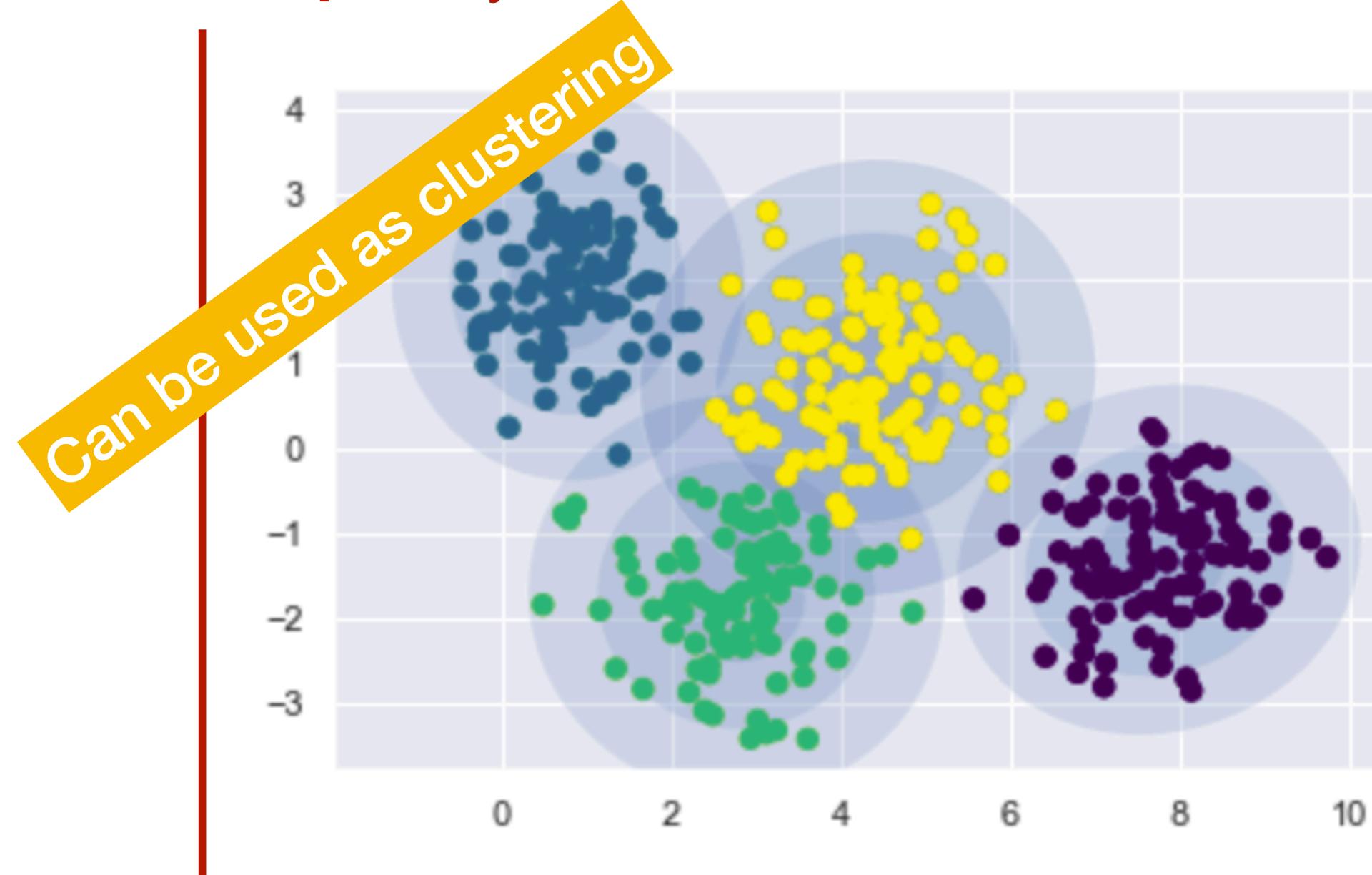
parameters : $\{\pi_k, \mu_k, \Sigma_k\}_{k \in \{1, \dots, 4\}} =: \theta$

1. Latent Variable Models

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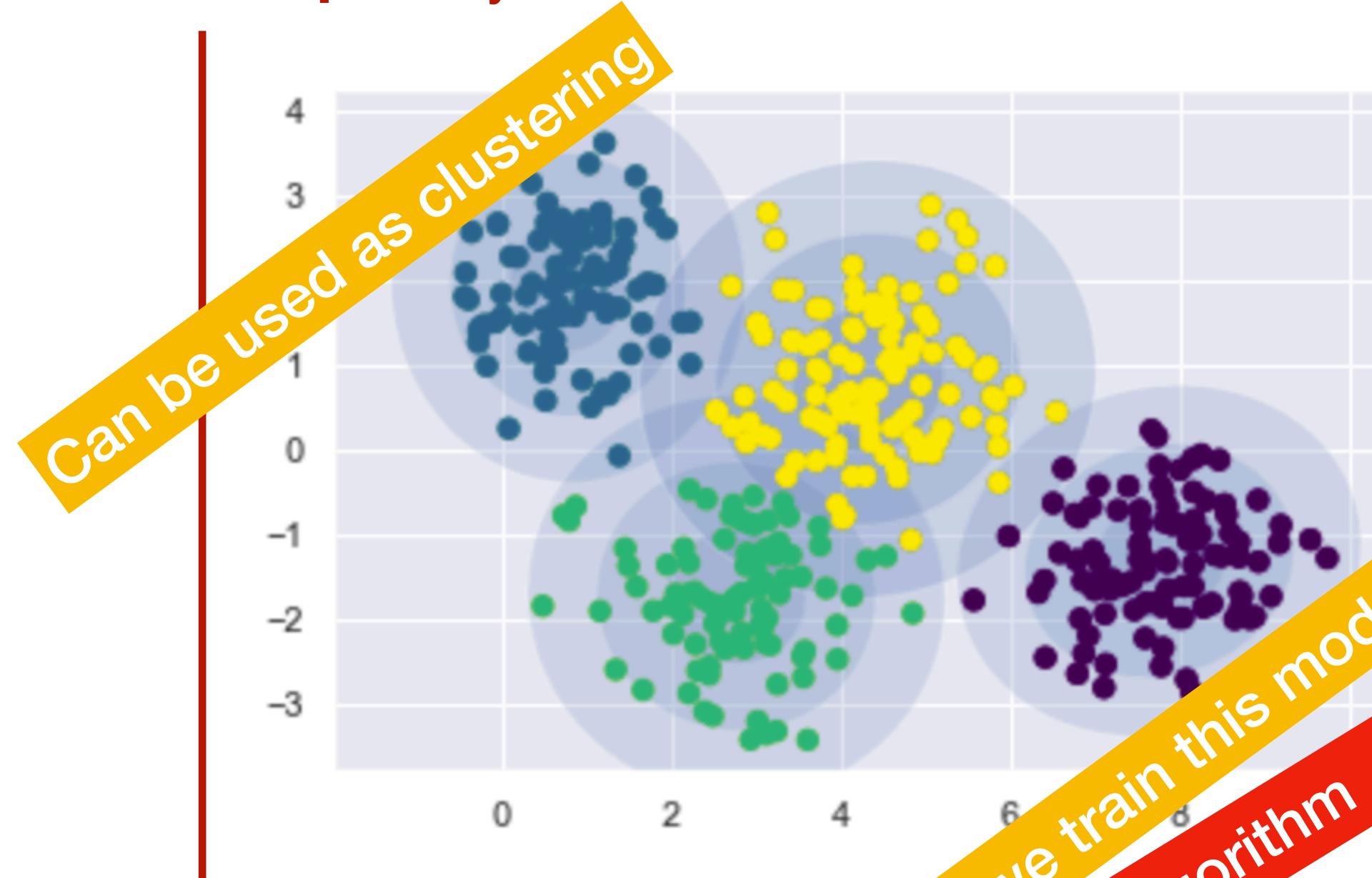
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1. Latent Variable Models

Gaussian Mixture Model : Definition

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Example : synthetic data



How do we train this model ?
EM algorithm

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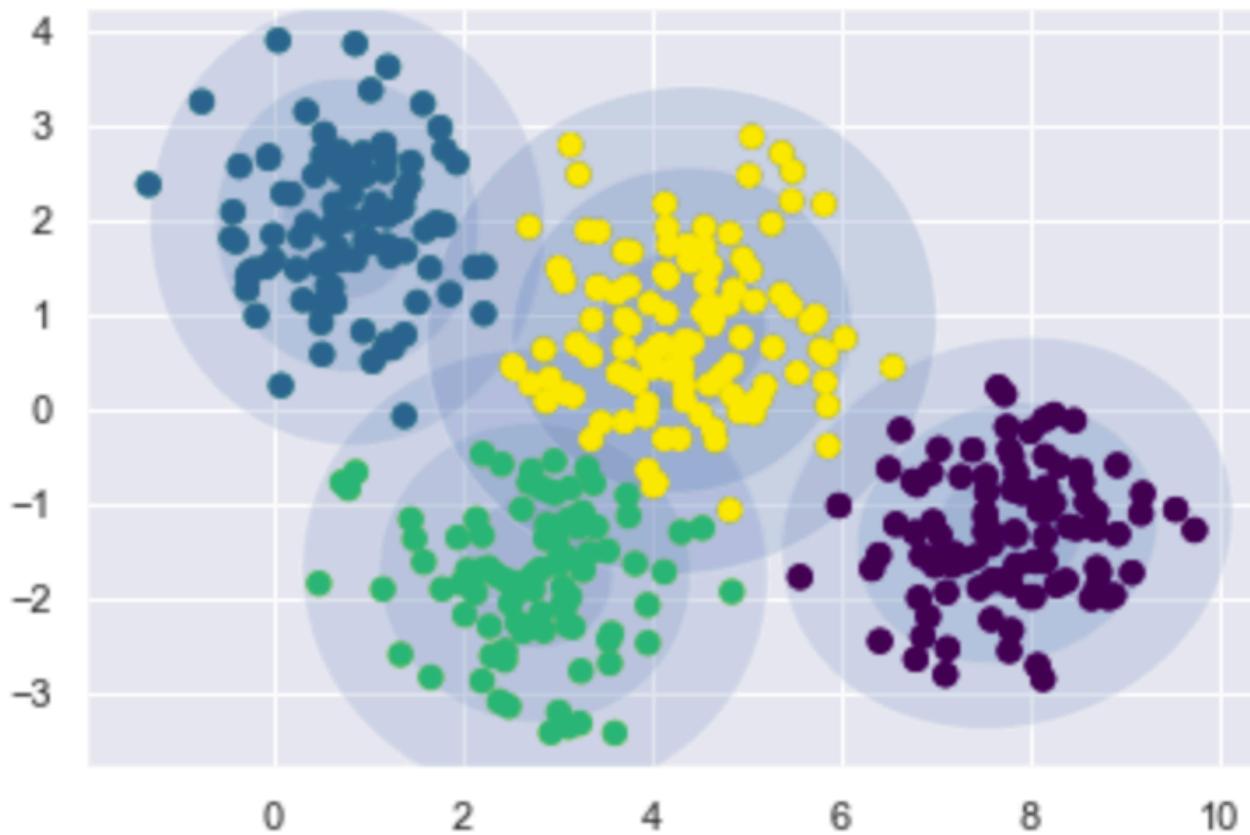


2

Probabilistic clustering and EM-algorithm

2. Probabilistic clustering

Gaussian Mixture Model as a Latent variable model



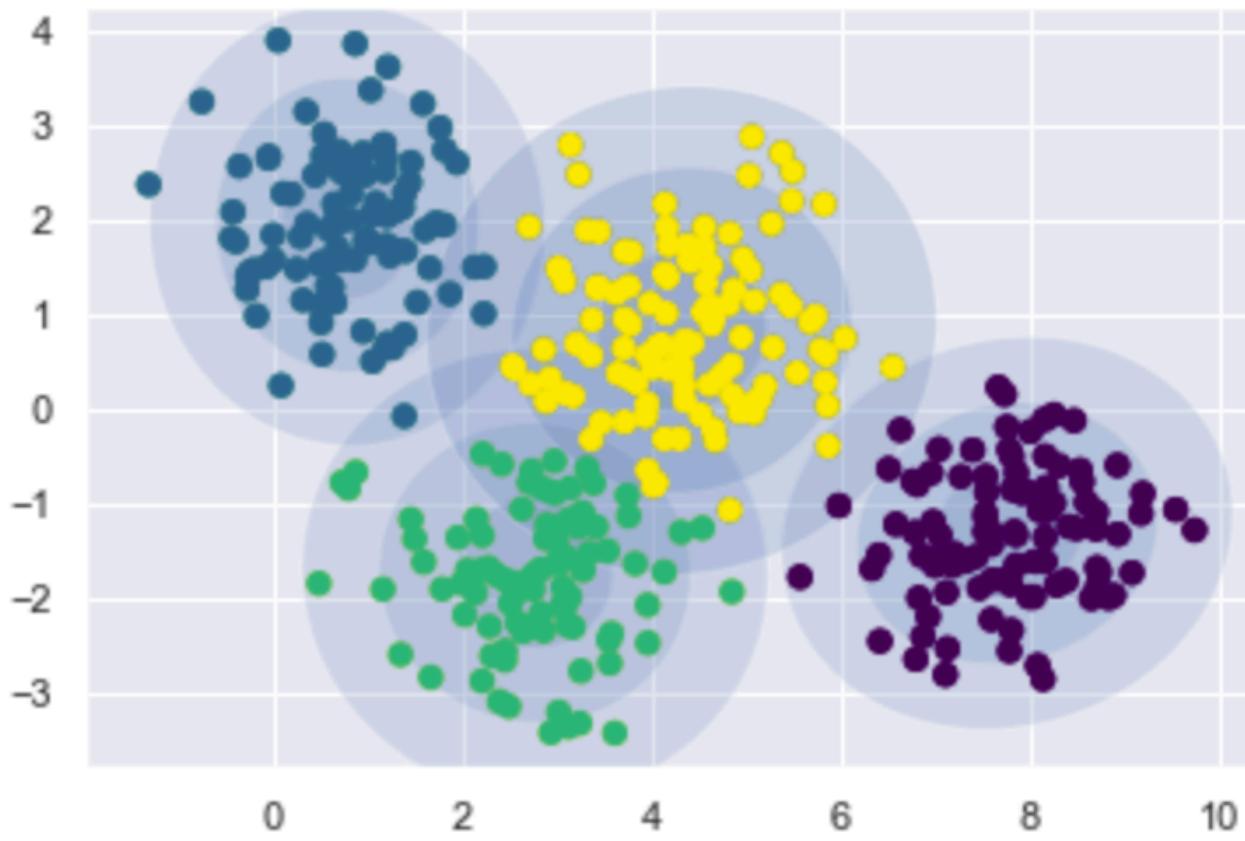
We want to fit a **Gaussian Mixture Model !**

$$\pi_1 \mathcal{N}(\mu_1, \Sigma_1) + \pi_2 \mathcal{N}(\mu_2, \Sigma_2) + \pi_3 \mathcal{N}(\mu_3, \Sigma_3) + \pi_4 \mathcal{N}(\mu_4, \Sigma_4)$$

$$\text{parameters : } \theta = \{\pi_1, \mu_1, \Sigma_1, \pi_2, \mu_2, \Sigma_2, \pi_3, \mu_3, \Sigma_3, \pi_4, \mu_4, \Sigma_4\}$$

2. Probabilistic clustering

Gaussian Mixture Model as a Latent variable model

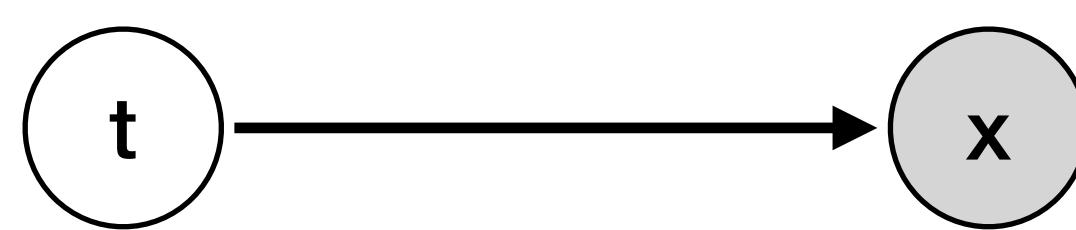


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Latent variable model for GMM :



the source :
from **which gaussian**
 $\{1, 2, 3, 4\}$
this data came from ?

Gaussian
distribution

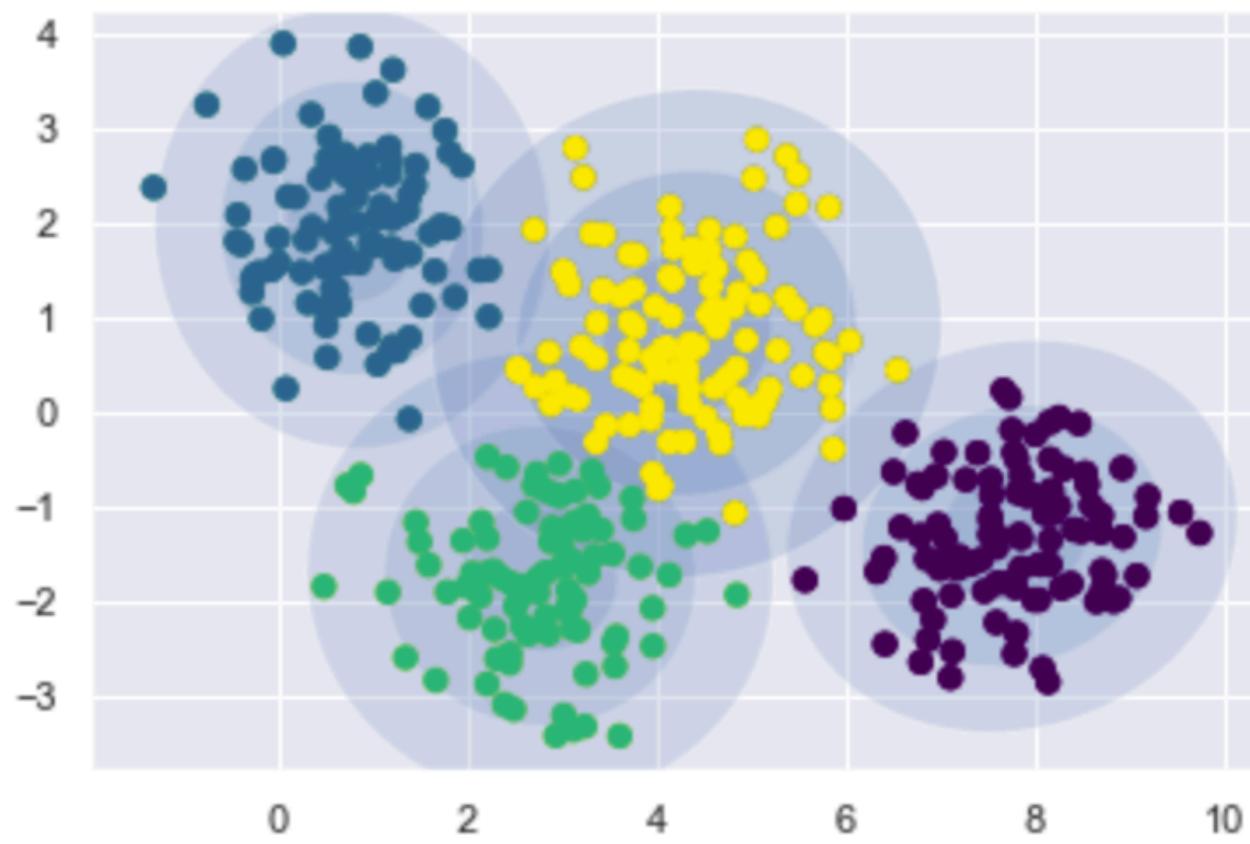
$$p(t = k | \theta) =$$

$$p(x | t = k, \theta) =$$

$$p(x | \theta) =$$

2. Probabilistic clustering

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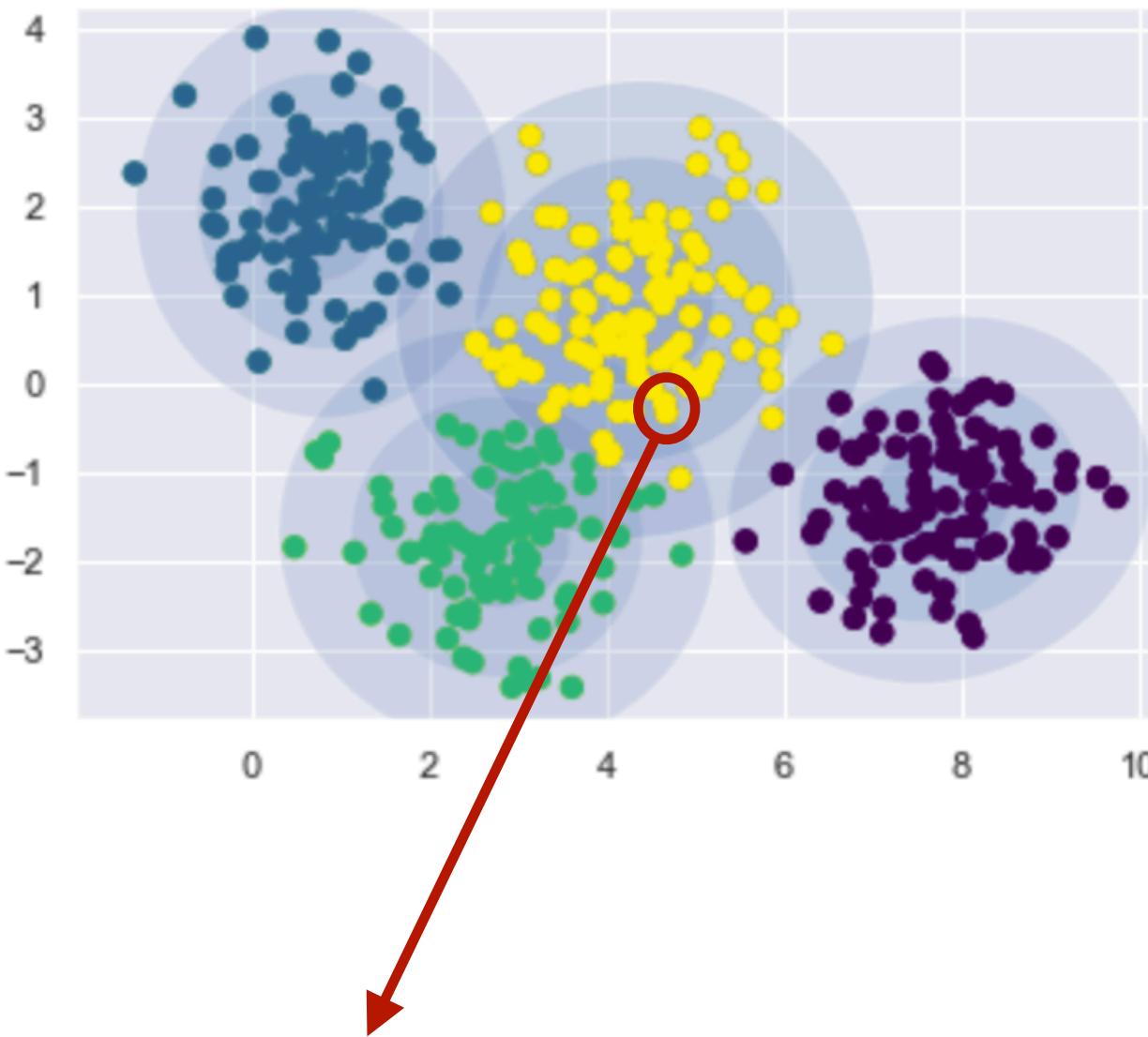
$$p(t = k | \theta) = \pi_k$$

$$p(x | t = k, \theta) = \mathcal{N}(x | \mu_k, \Sigma_k)$$

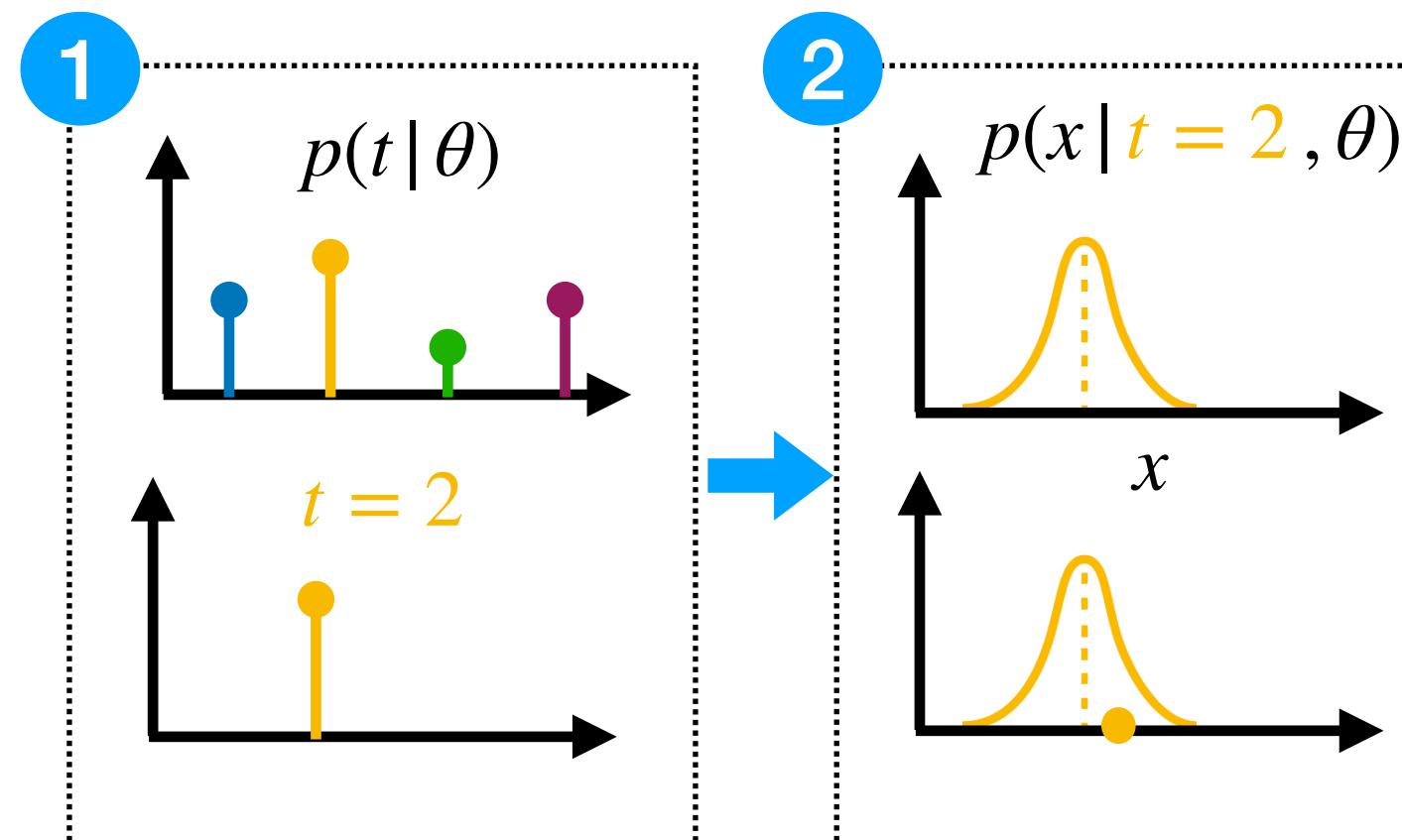
$$p(x | \theta) = \sum_{k=1}^4 p(x | t = k, \theta)p(t = k | \theta)$$

2. Probabilistic clustering

Gaussian Mixture Model as a Latent variable model



We assume that this x is generated as follows :

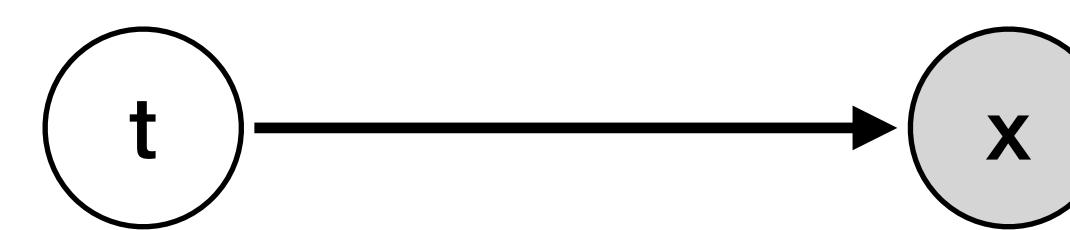


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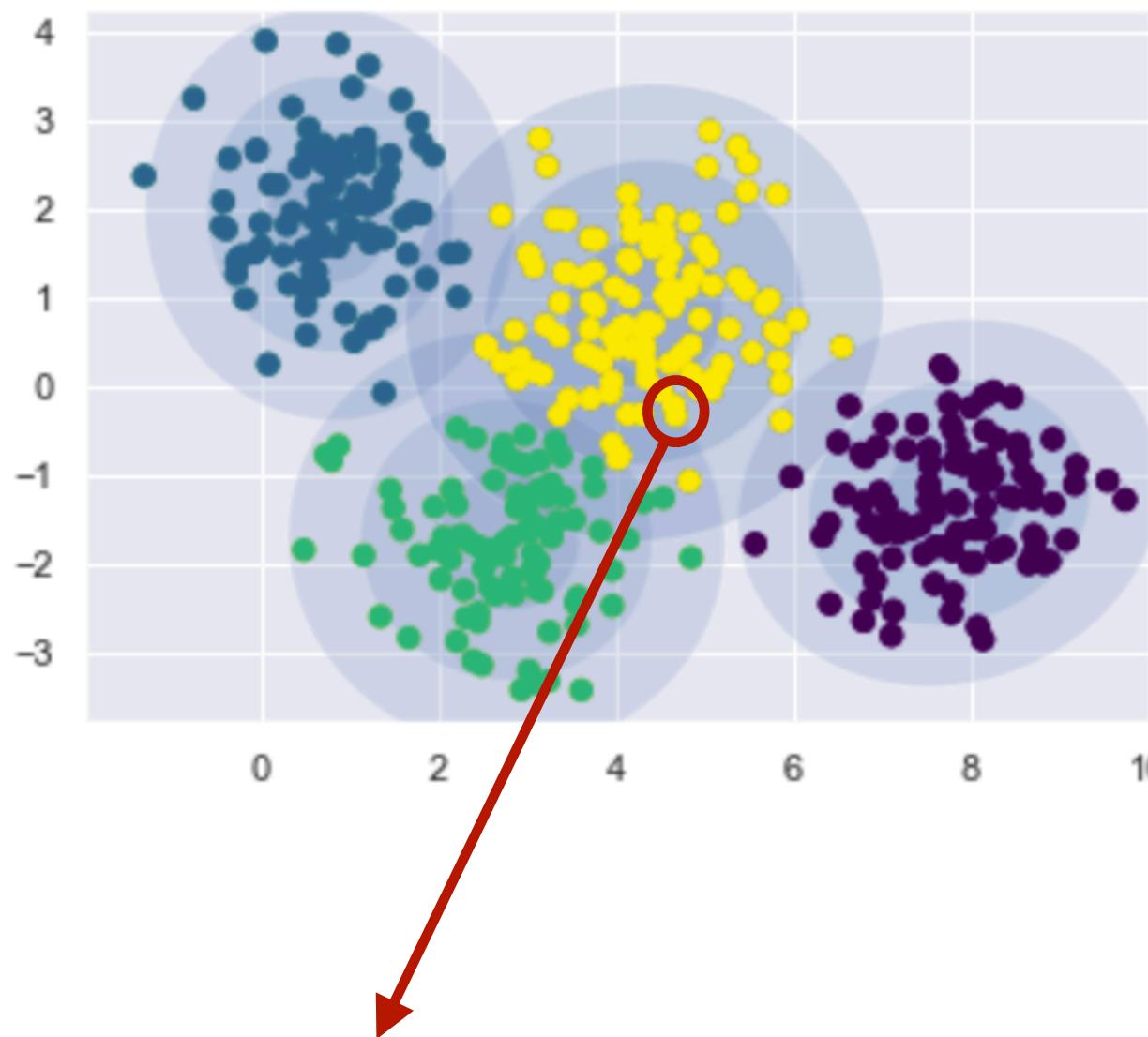
$$p(t = k | \theta) = \pi_k$$

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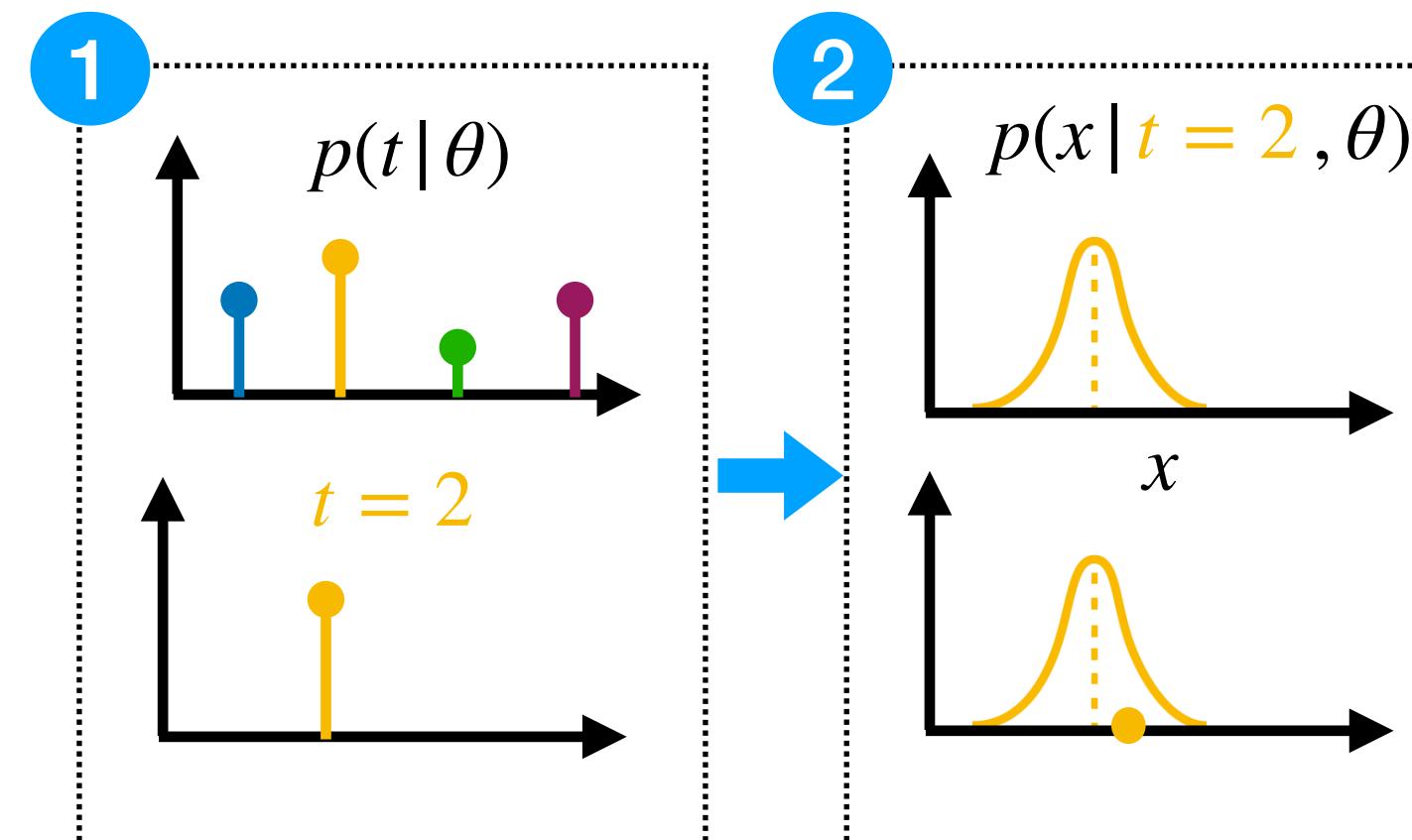
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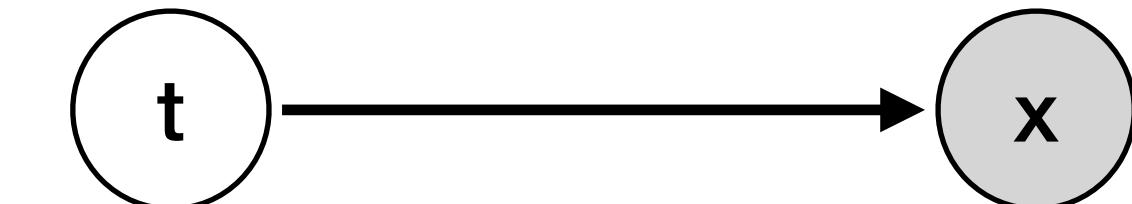
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Hard clustering : if we **know the source** of each instances then,

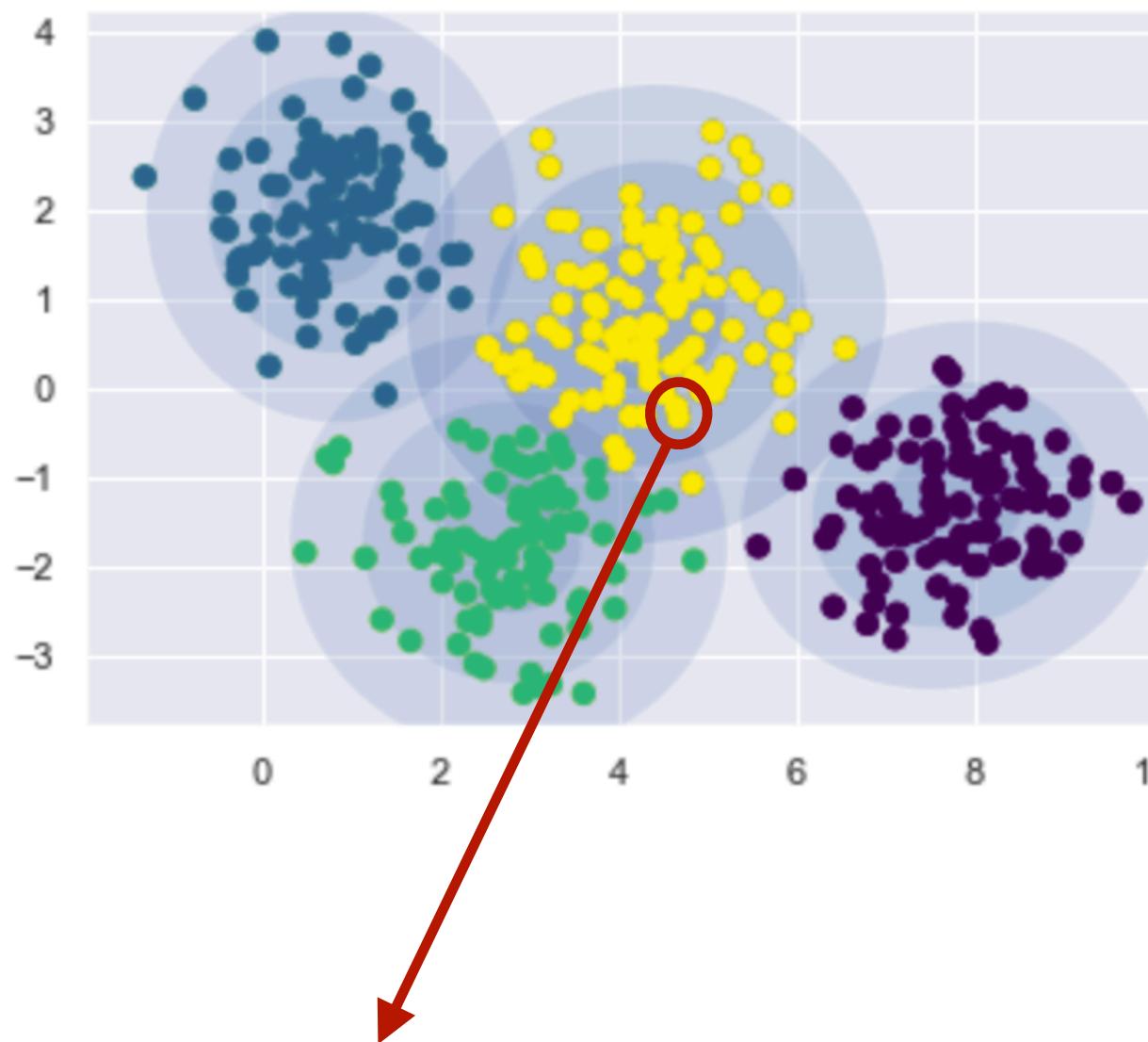
$$p(x | t = 2, \theta) = \mathcal{N}(x | \mu_{hard}^{MLE}, \Sigma_{hard}^{MLE})$$

$$\mu_{hard}^{MLE} = \frac{\sum_{i \in \text{cluster 2}} x_i}{\text{Number of points in cluster 2}}$$

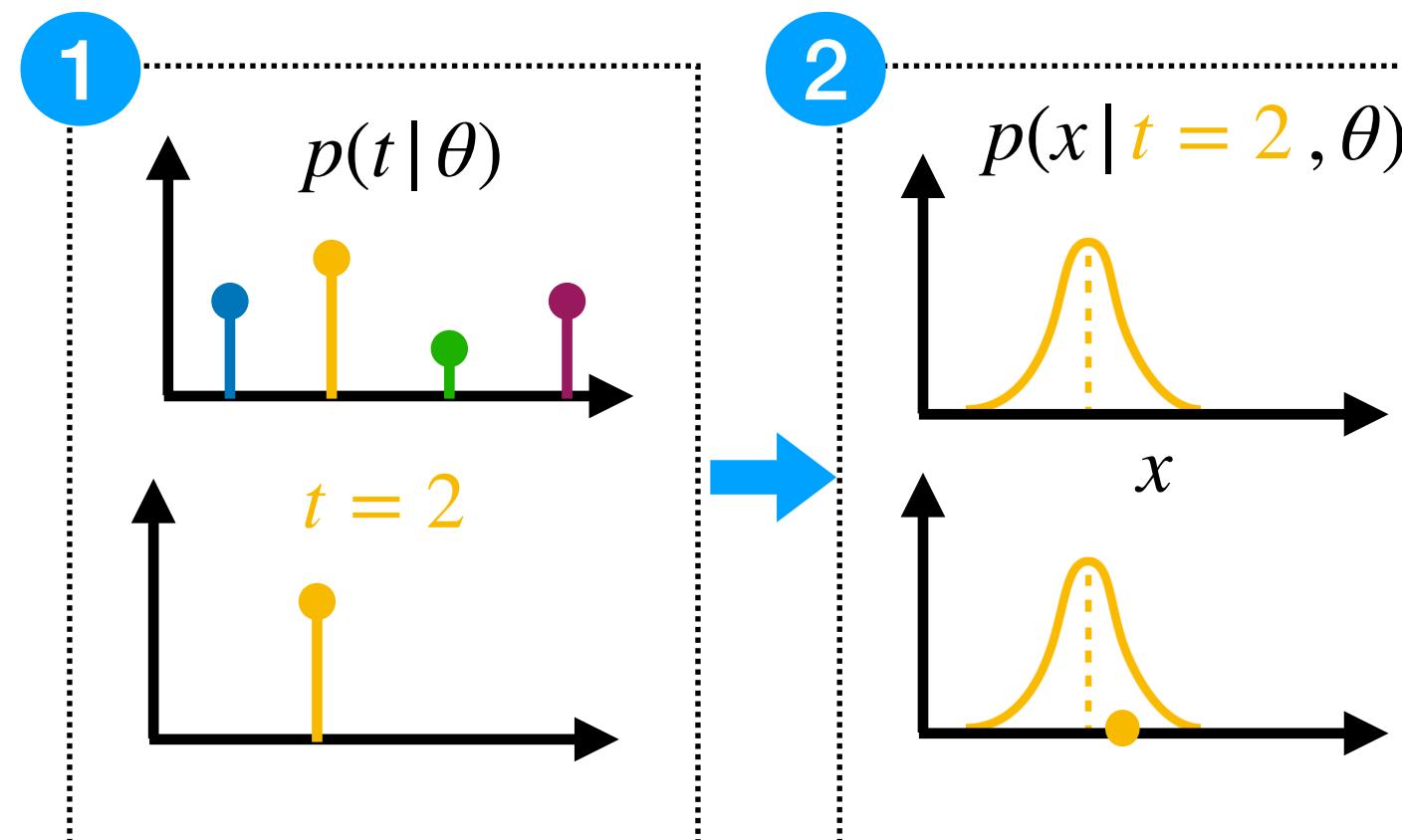
$$\Sigma_{hard}^{MLE} = \frac{\sum_{i \in \text{cluster 2}} (x_i - \mu_{hard}^{MLE}) \times (x_i - \mu_{hard}^{MLE})^T}{\text{Number of points in cluster 2}}$$

2. Probabilistic clustering

Gaussian Mixture Model as a Latent variable model



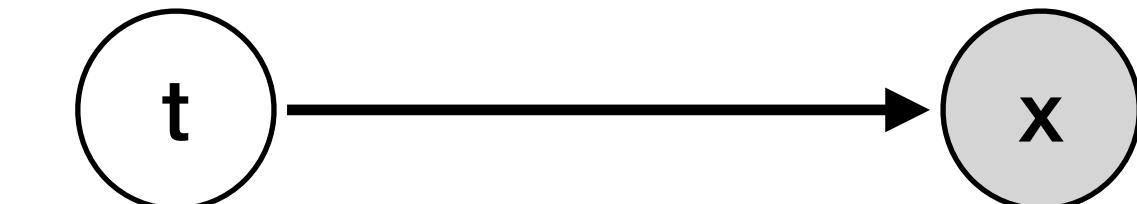
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Soft / probabilistic clustering : if we **know the source** of each instances then,

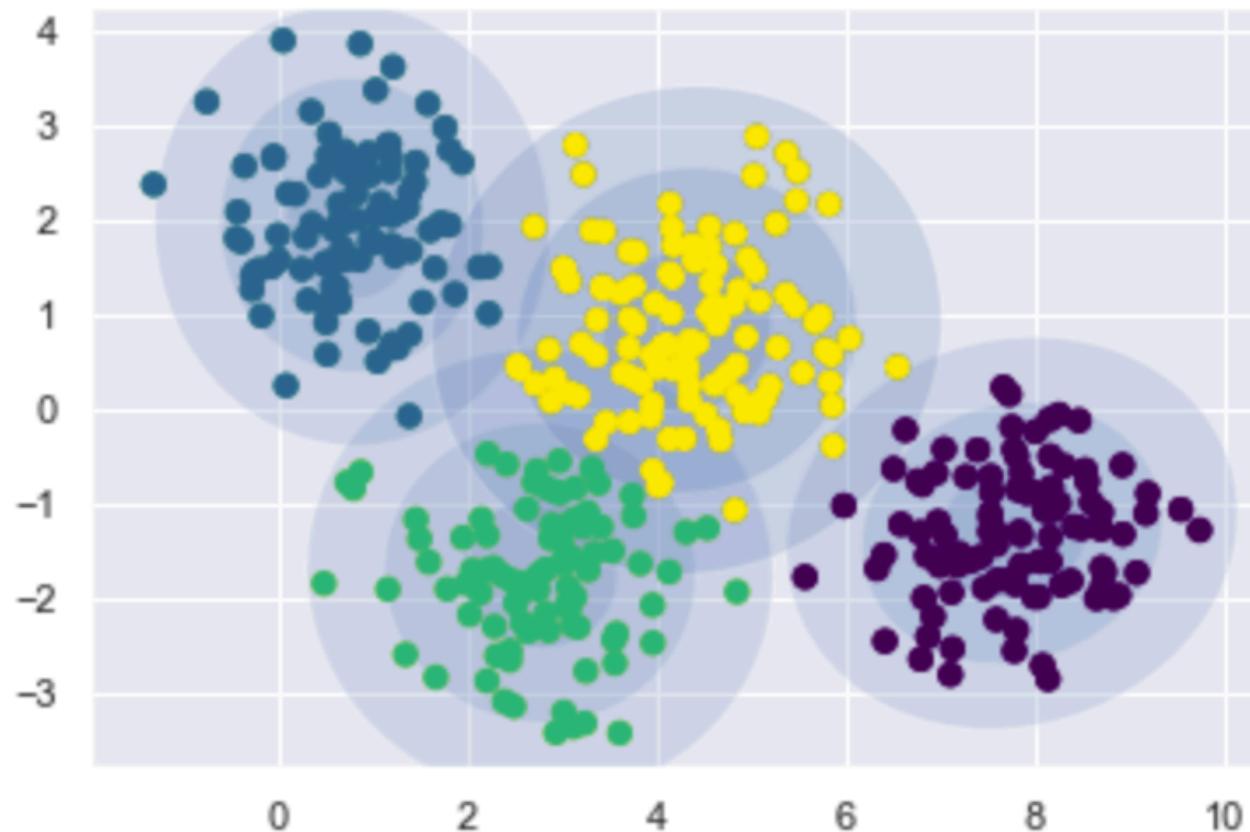
$$p(x | t = 2, \theta) = \mathcal{N}(x | \mu_{soft}^{MLE}, \Sigma_{soft}^{MLE})$$

$$\mu_{soft}^{MLE} = \frac{\sum_i p(t = 2 | x, \theta) x_i}{\sum_i p(t = 2 | x, \theta)}$$

$$\Sigma_{soft}^{MLE} = \frac{\sum_i p(t = 2 | x_i, \theta) (x_i - \mu_{soft}^{MLE}) \times (x_i - \mu_{soft}^{MLE})^T}{\sum_i p(t = 2 | x_i, \theta)}$$

2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [0/6]



Soft / probabilistic clustering : if we **know the source** of each instances then,

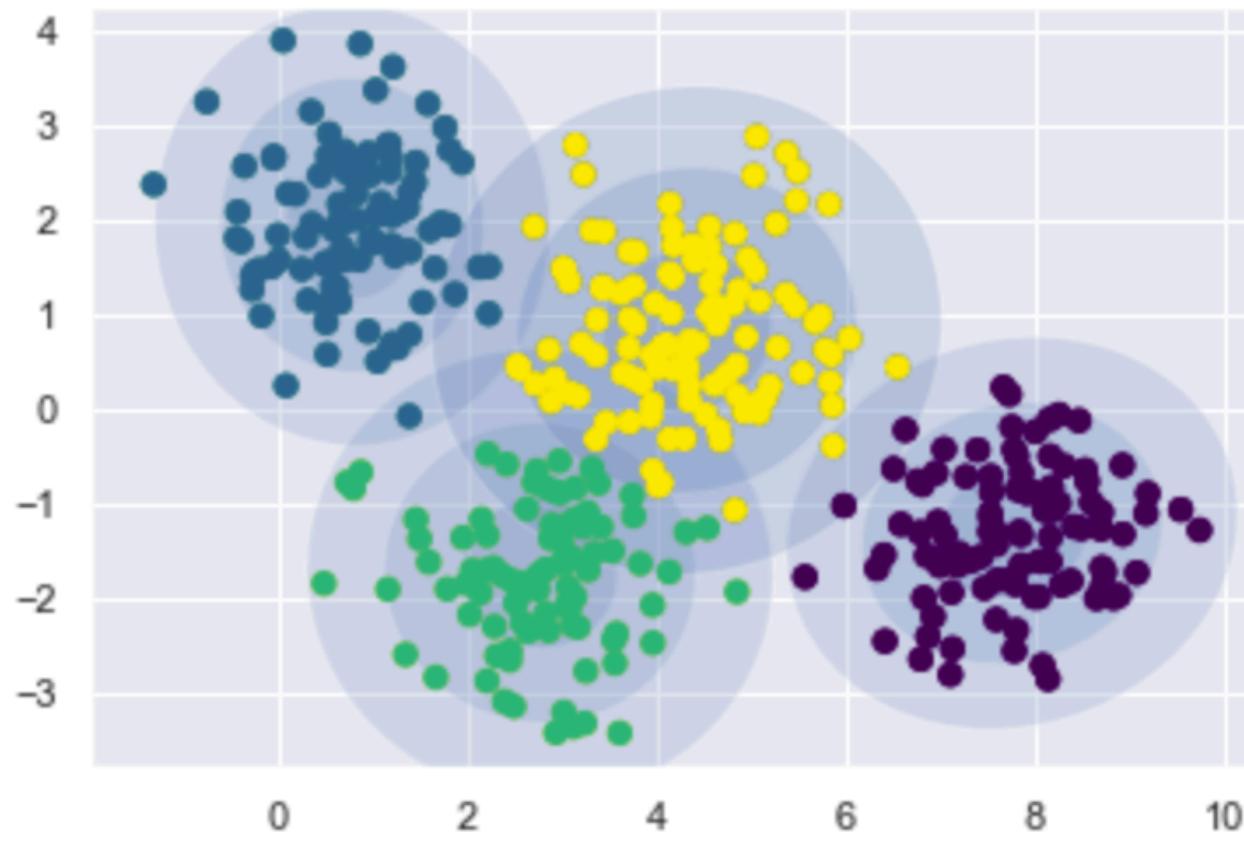
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2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [0/6]



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Remarks: If we **know the parameters** of each instances then,

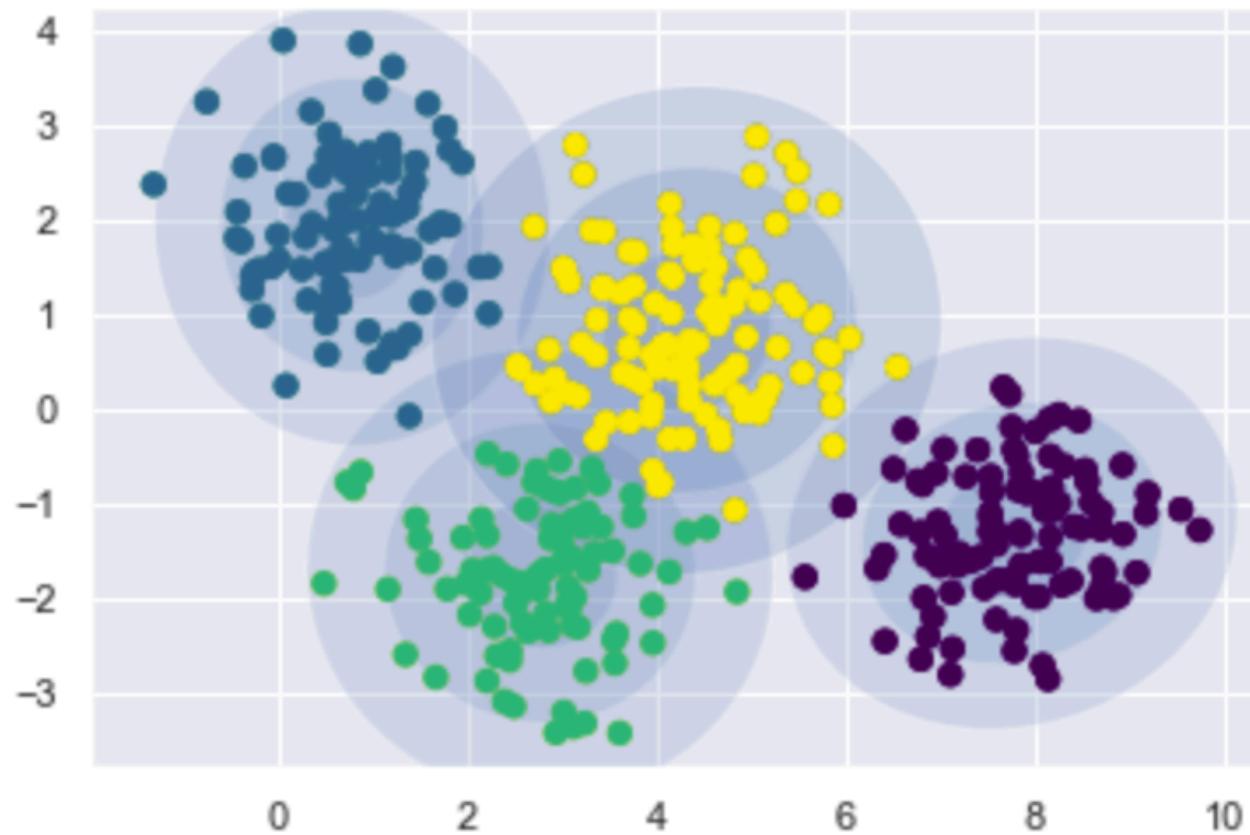
$$p(t = 2 | x, \theta) = \frac{p(x | t = 2, \theta) \times p(t = 2 | \theta)}{\text{Const}}$$

We are now in the following situation :

- **ESTIMATION:**
If we **knew the parameters**, we could compute the posteriors
- **MAXIMIZATION:**
If we **knew the posteriors/ sources**, we could easily compute the parameters

2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [0/6]



Soft / probabilistic clustering : if we **know the source** of each instances then,

$$p(x | t = 2, \theta) = \mathcal{N}(x | \mu_{soft}^{MLE}, \Sigma_{soft}^{MLE})$$

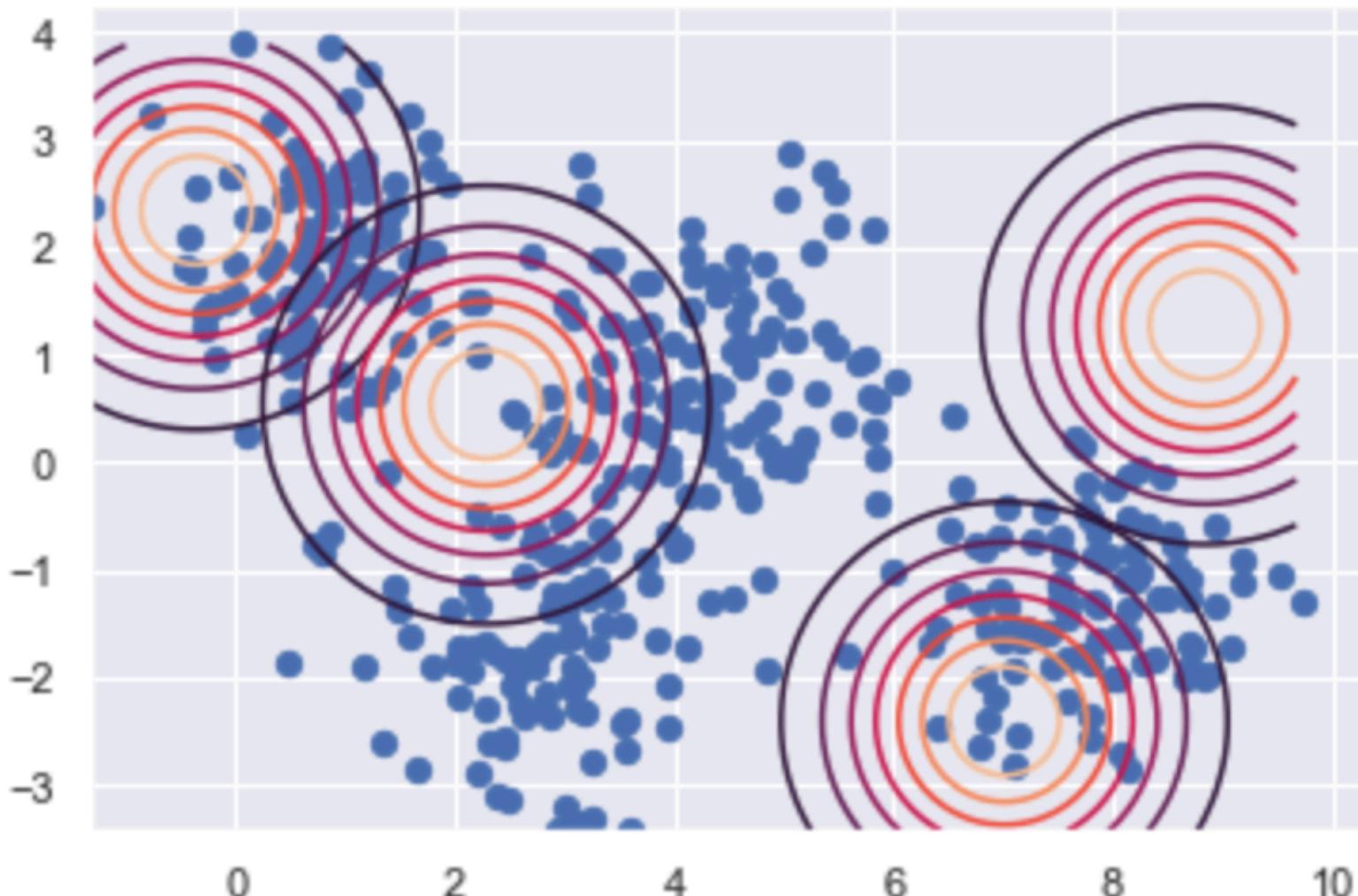
$$\mu_{soft}^{MLE} = \frac{\sum_i p(t = 2 | x_i, \theta) x_i}{\sum_i p(t = 2 | x_i, \theta)}$$

$$\Sigma_{soft}^{MLE} = \frac{\sum_i p(t = 2 | x_i, \theta) (x_i - \mu_{soft}^{MLE}) \times (x_i - \mu_{soft}^{MLE})^T}{\sum_i p(t = 2 | x_i, \theta)}$$

Remarks: If we **know the parameters** of each instances then,

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INITIALISATION : first estimation

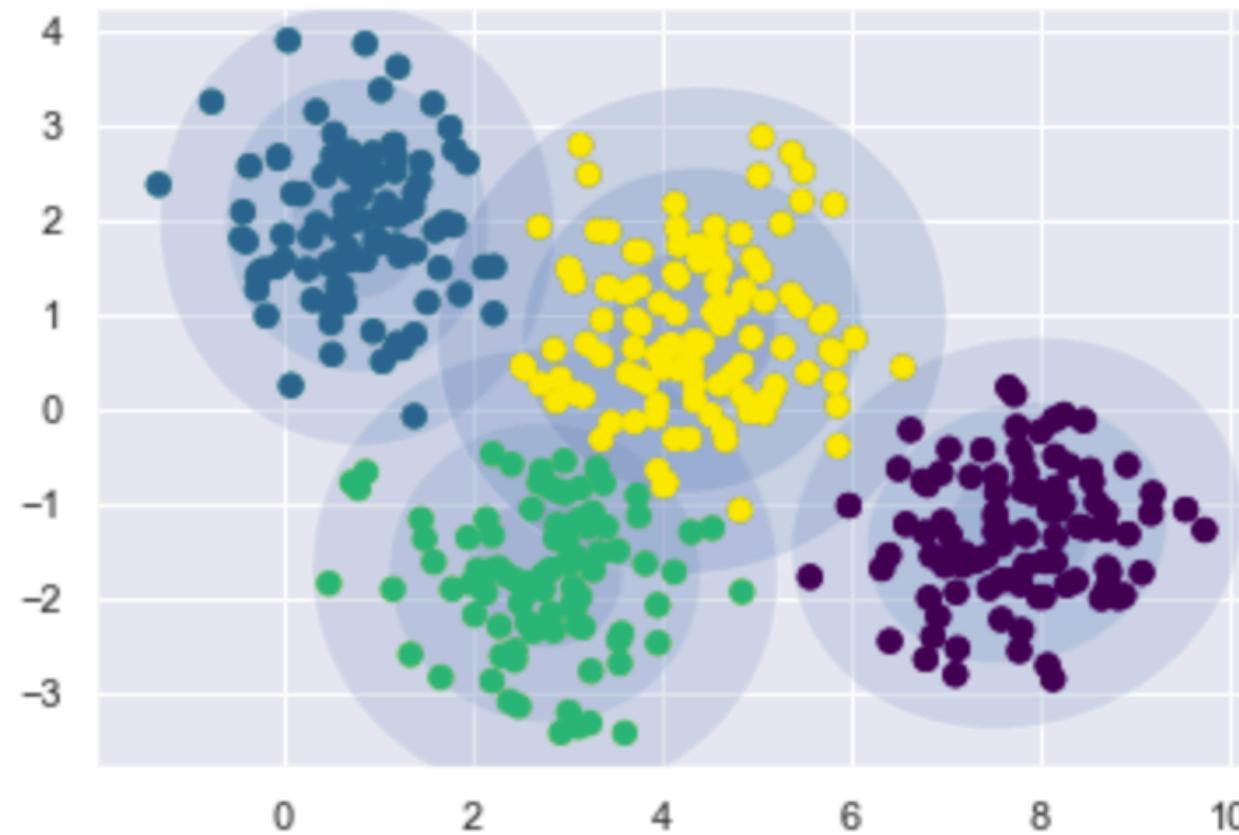


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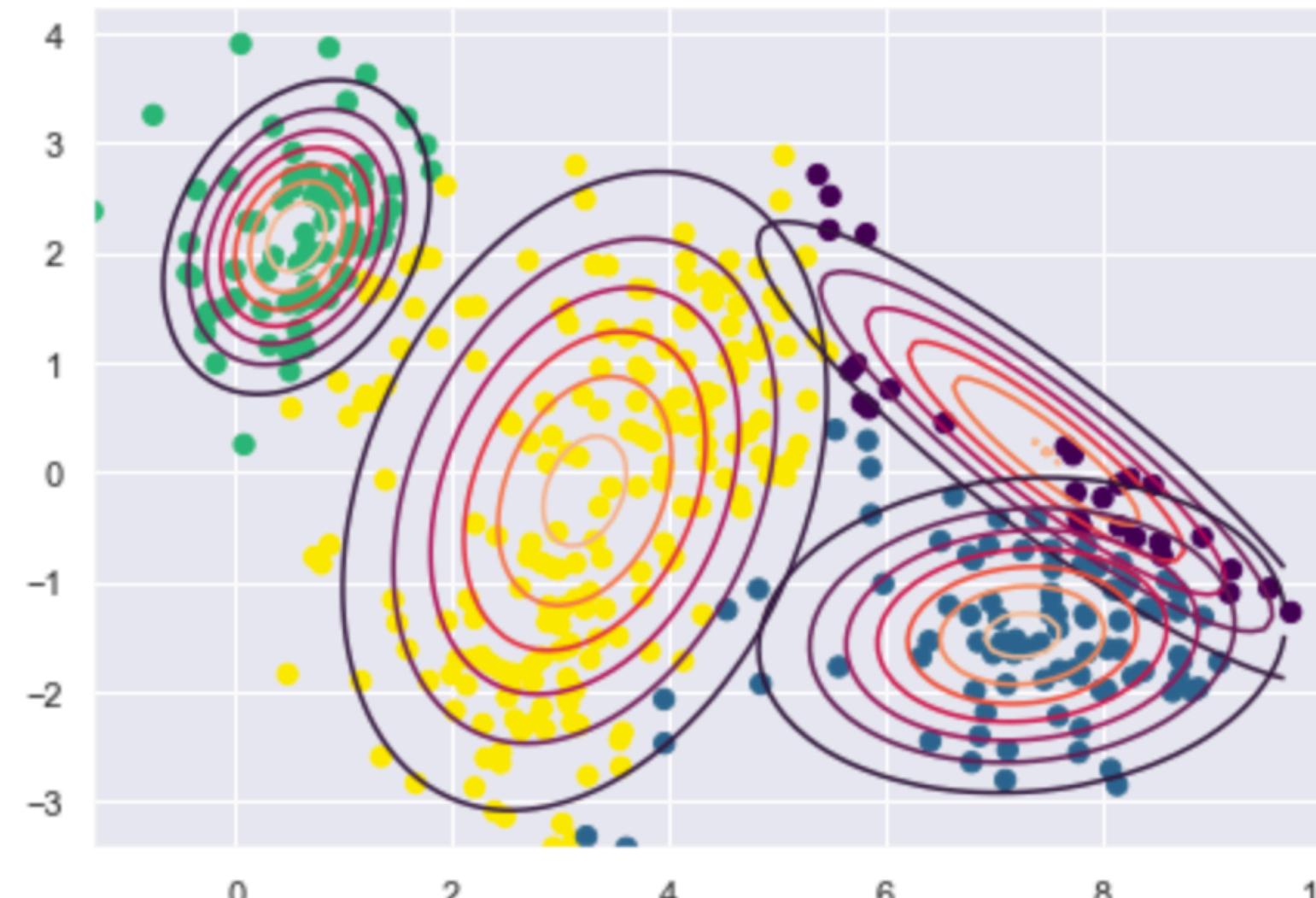
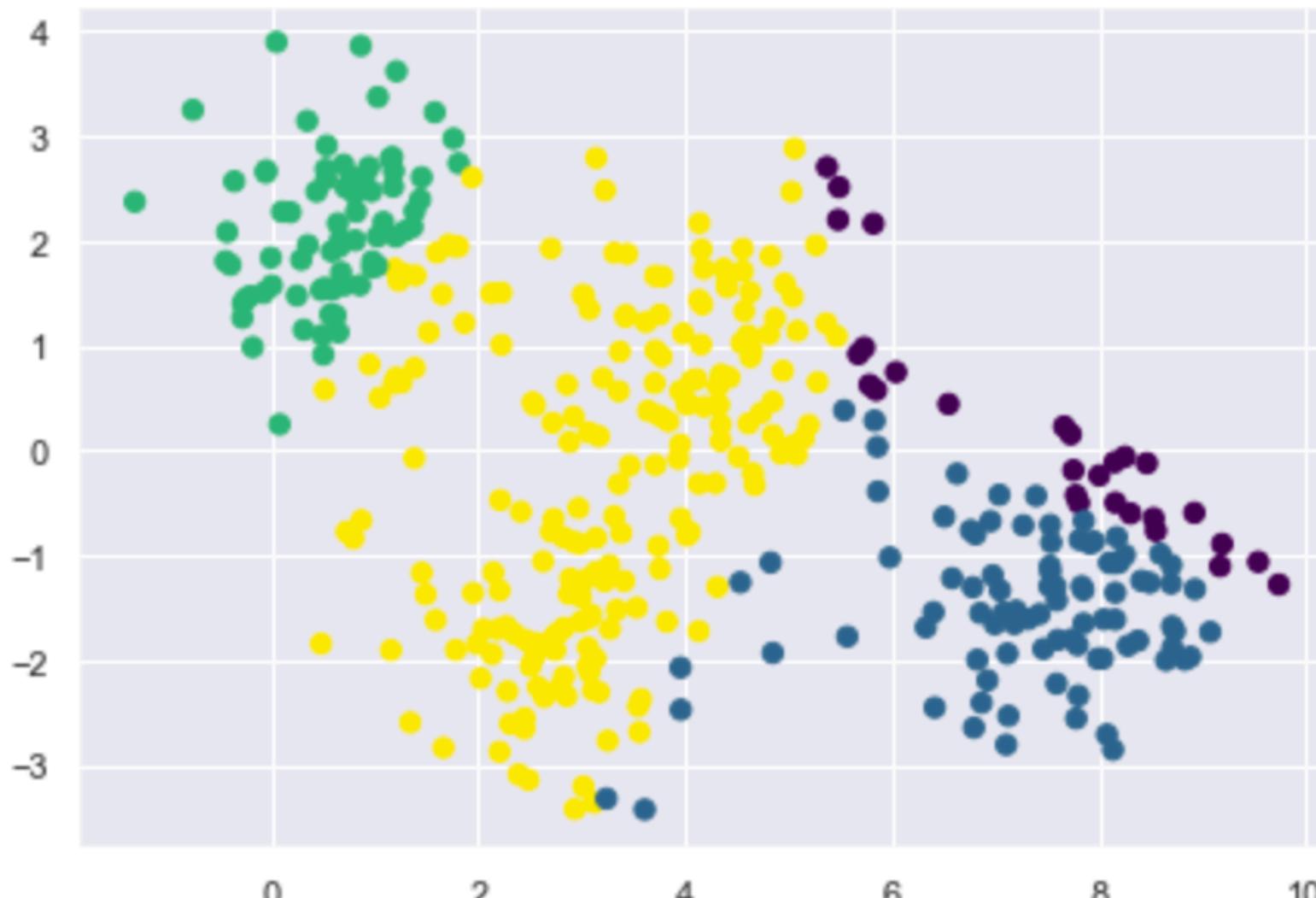
$$\mu_{soft}^{MLE} = \frac{\sum_i p(t = 2 | x, \theta) x_i}{\sum_i p(t = 2 | x, \theta)}$$

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Remarks: If we **know the parameters** of each instances then,

$$p(t = 2 | x, \theta) = \frac{p(x | t = 2, \theta) \times p(t = 2 | \theta)}{\text{Const}}$$

STEP 1

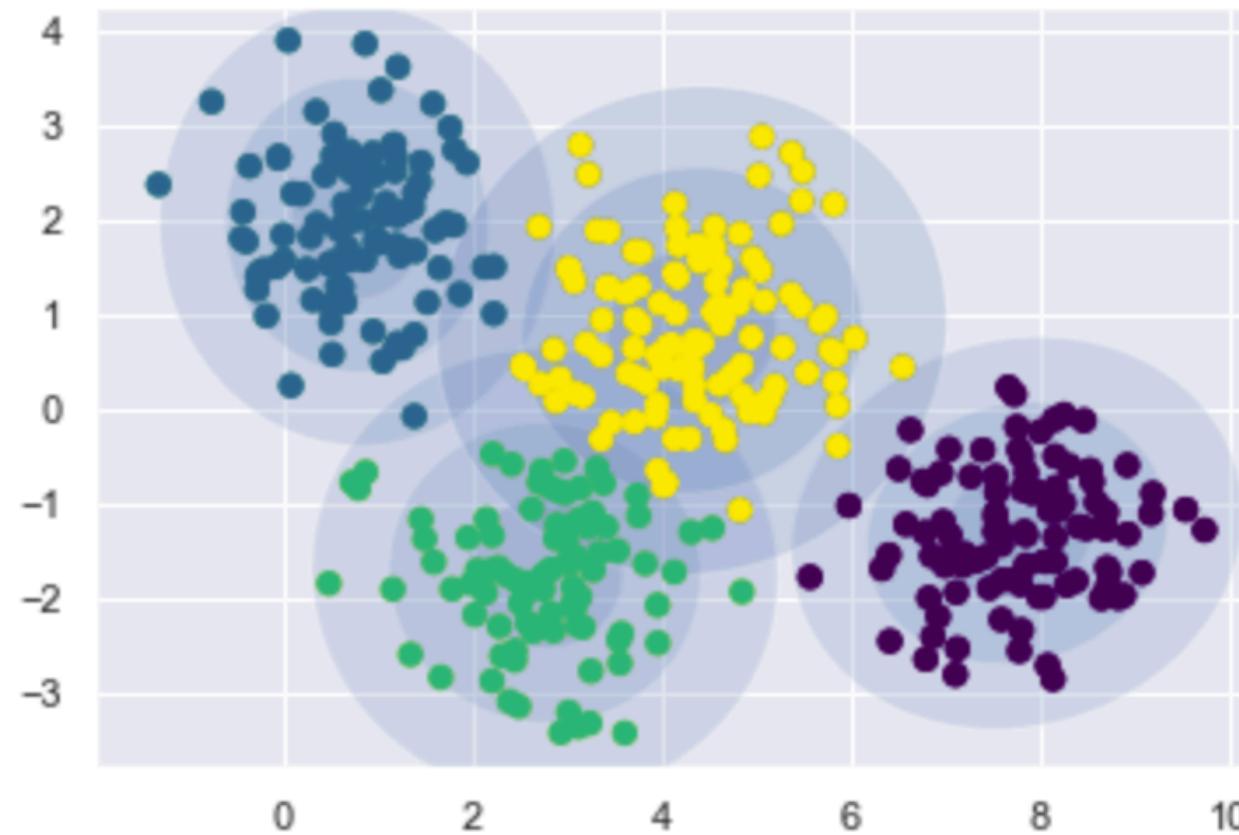


We are now in the following situation :

- **ESTIMATION:**
If we **knew the parameters**, we could compute the posteriors
- **MAXIMIZATION:**
If we **knew the posteriors/ sources**, we could easily compute the parameters

2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [2/6]



Soft / probabilistic clustering : if we **know the source** of each instances then,

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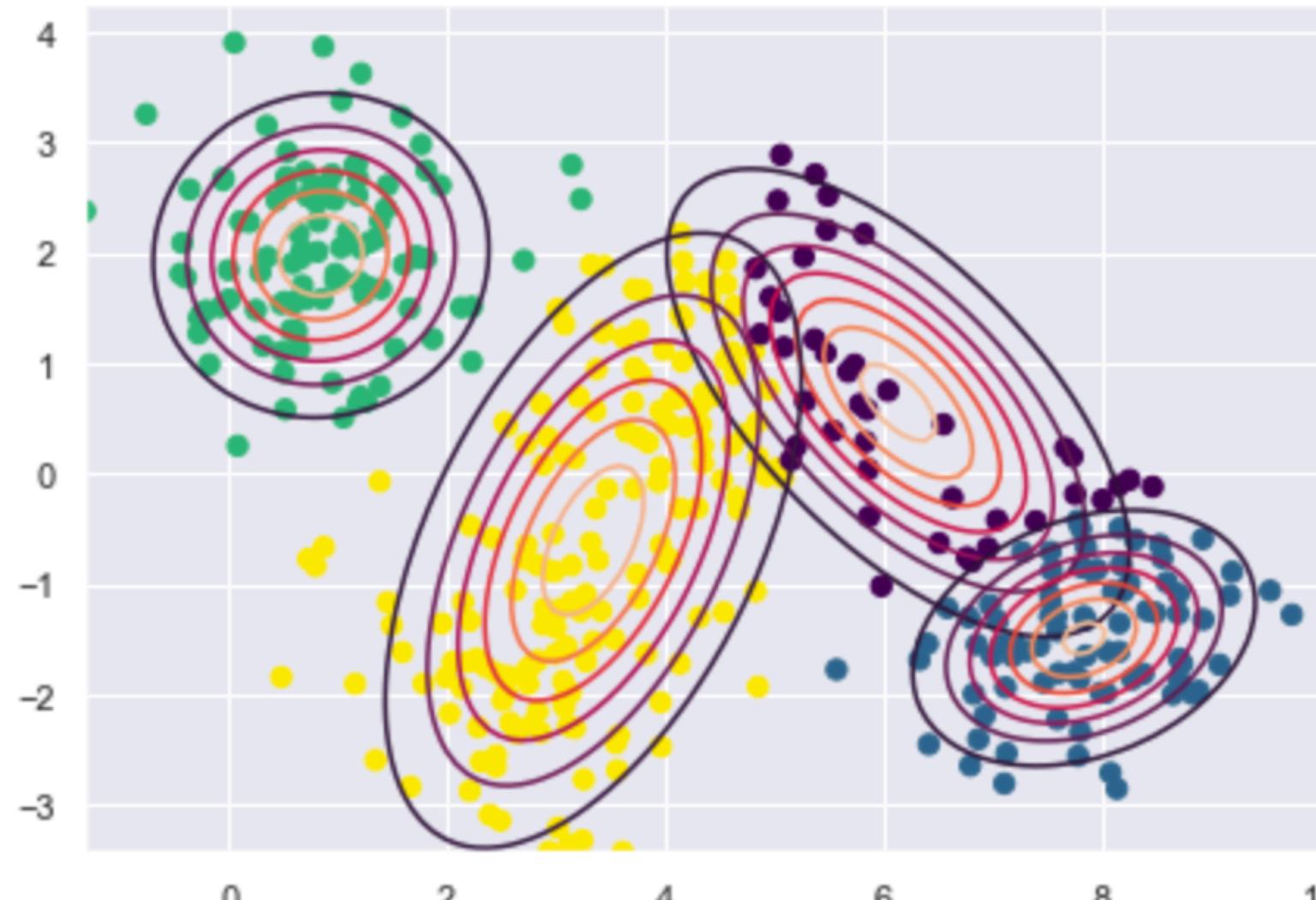
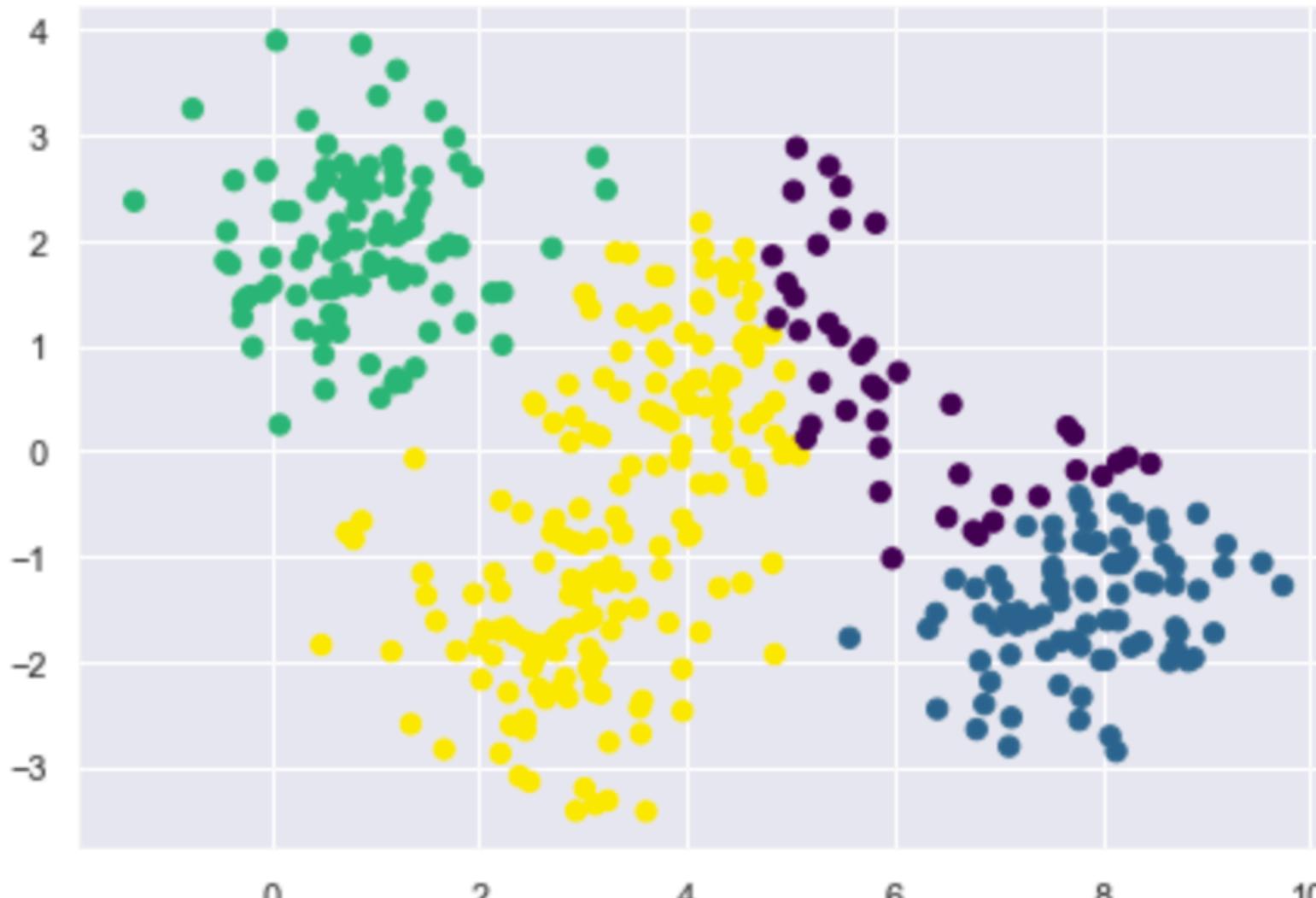
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STEP 2

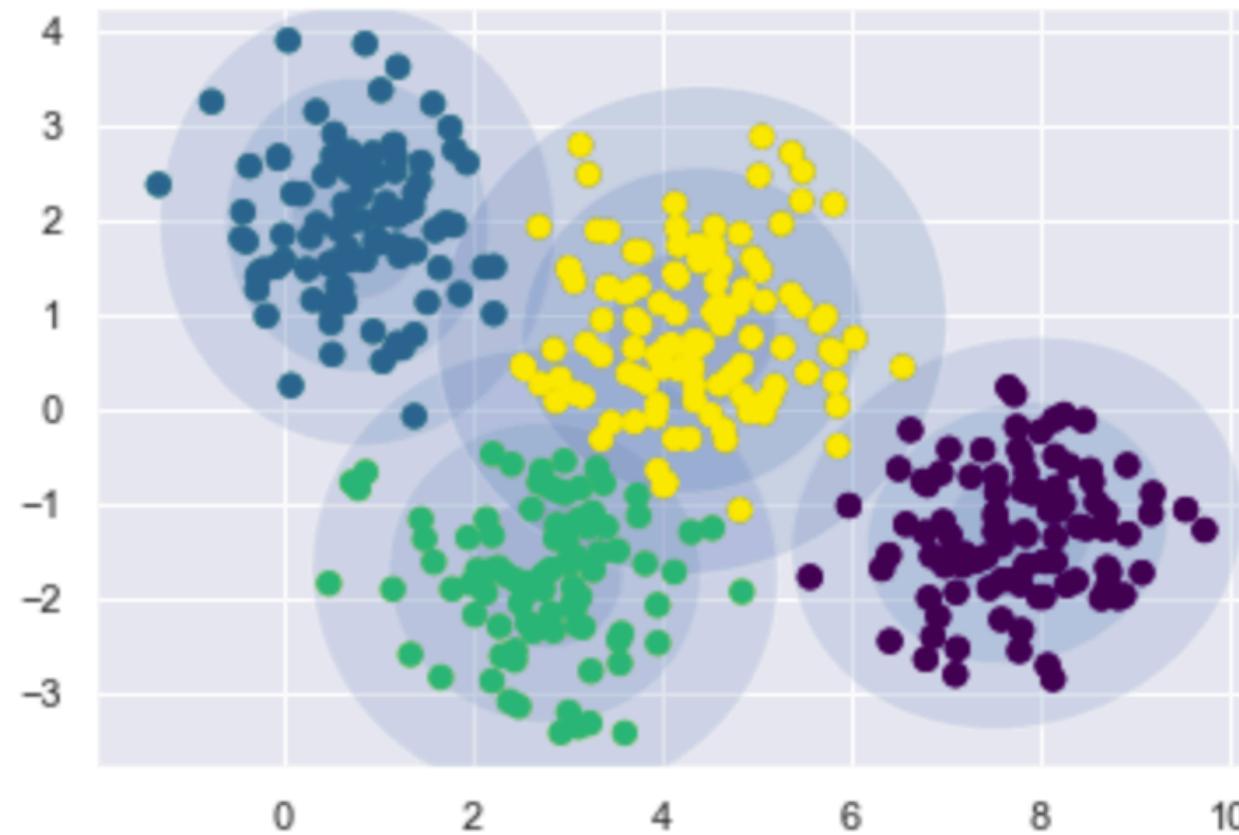


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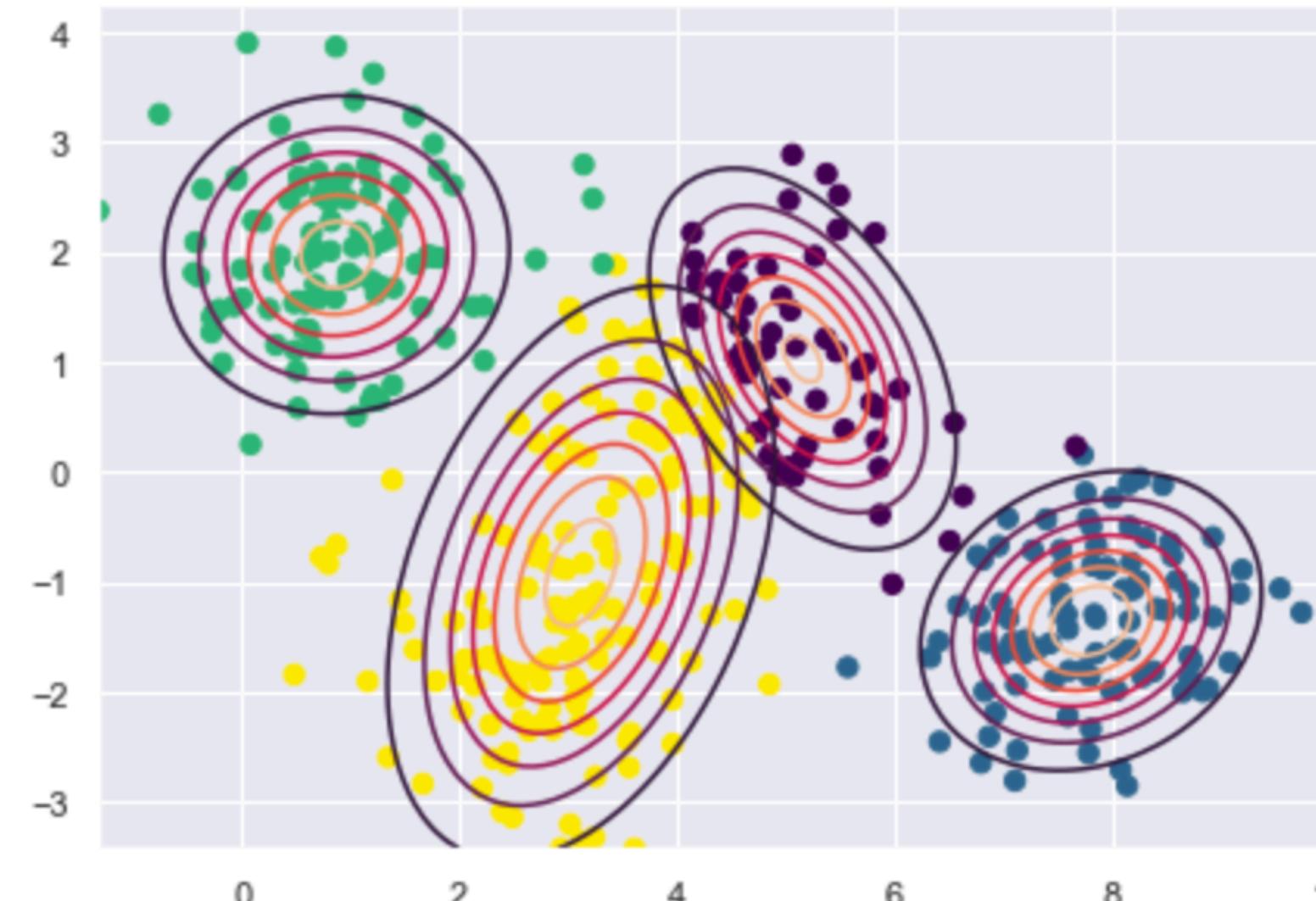
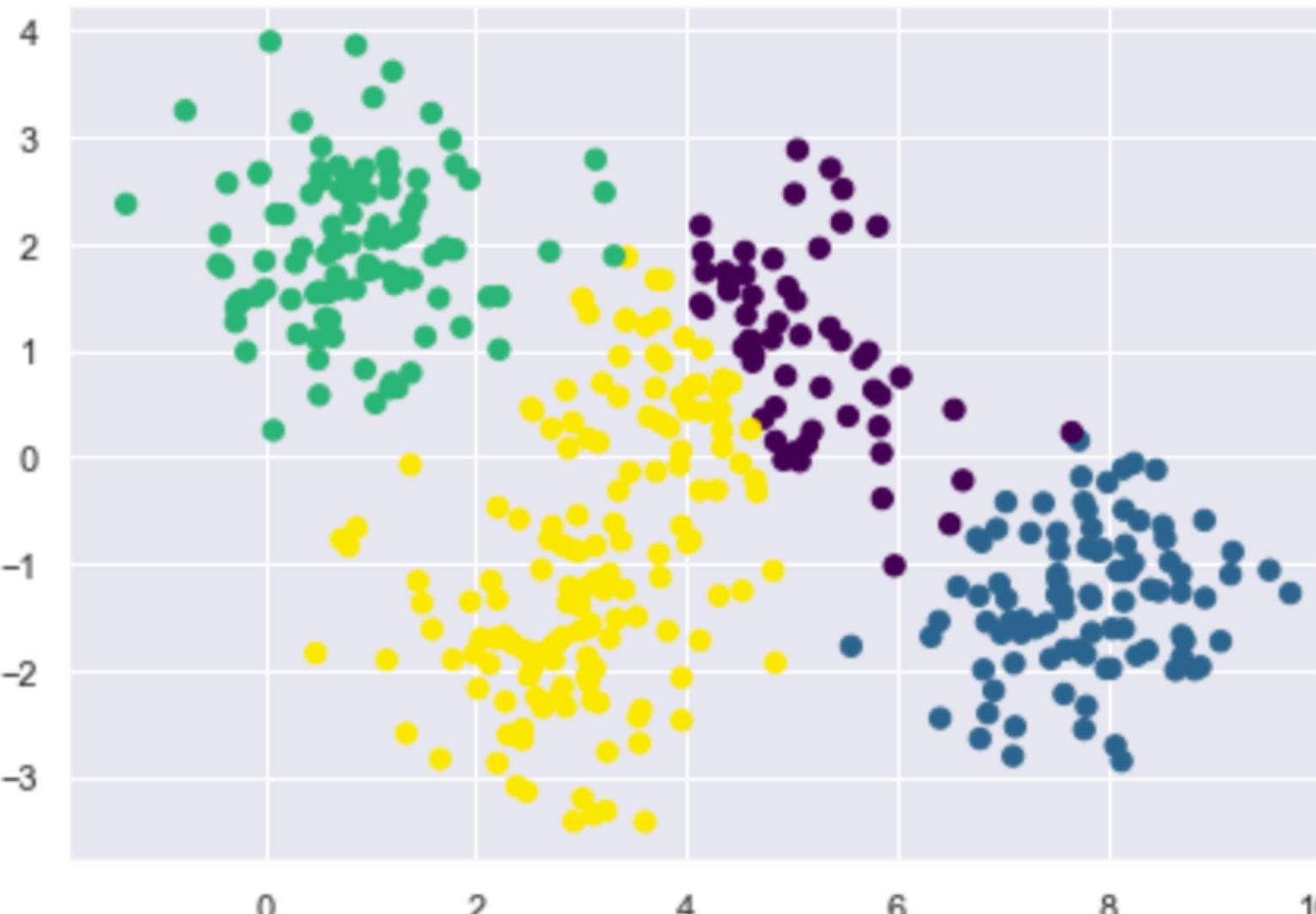
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STEP 3

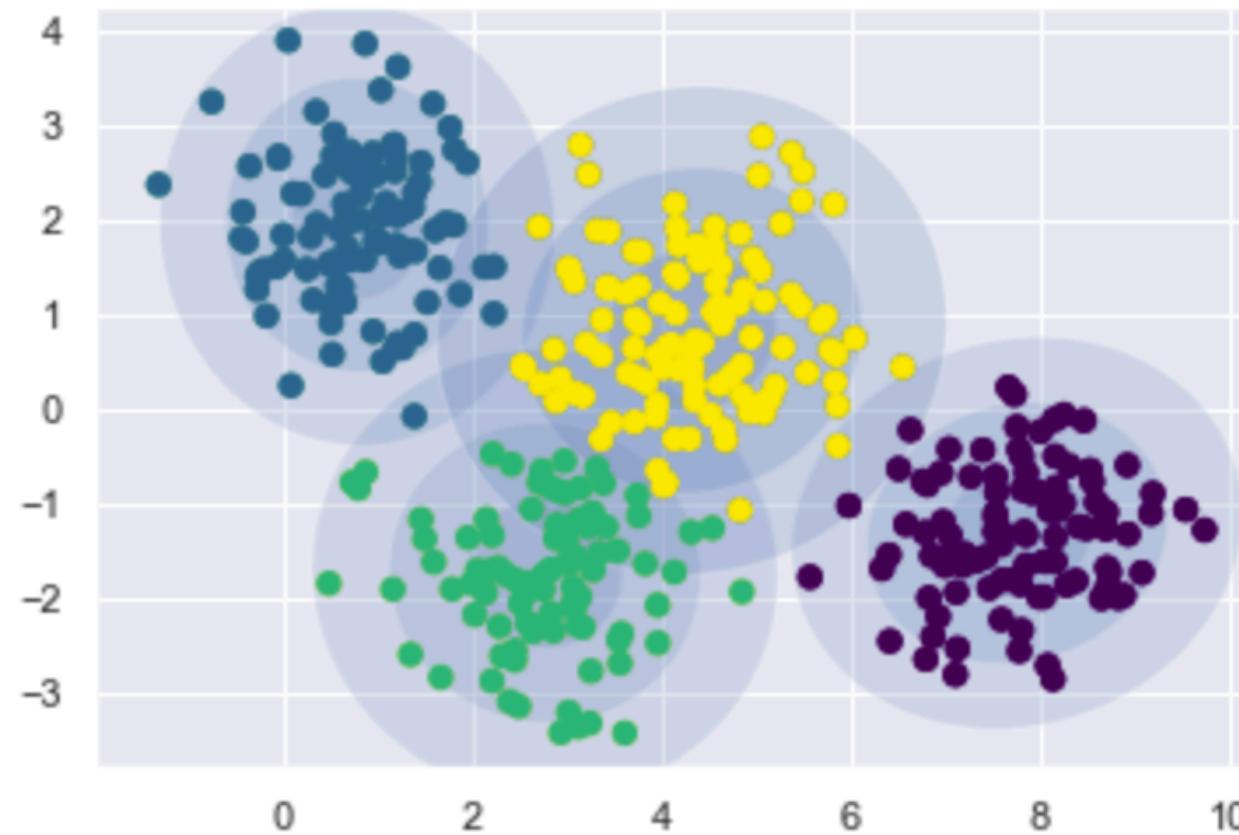


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2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [4/6]



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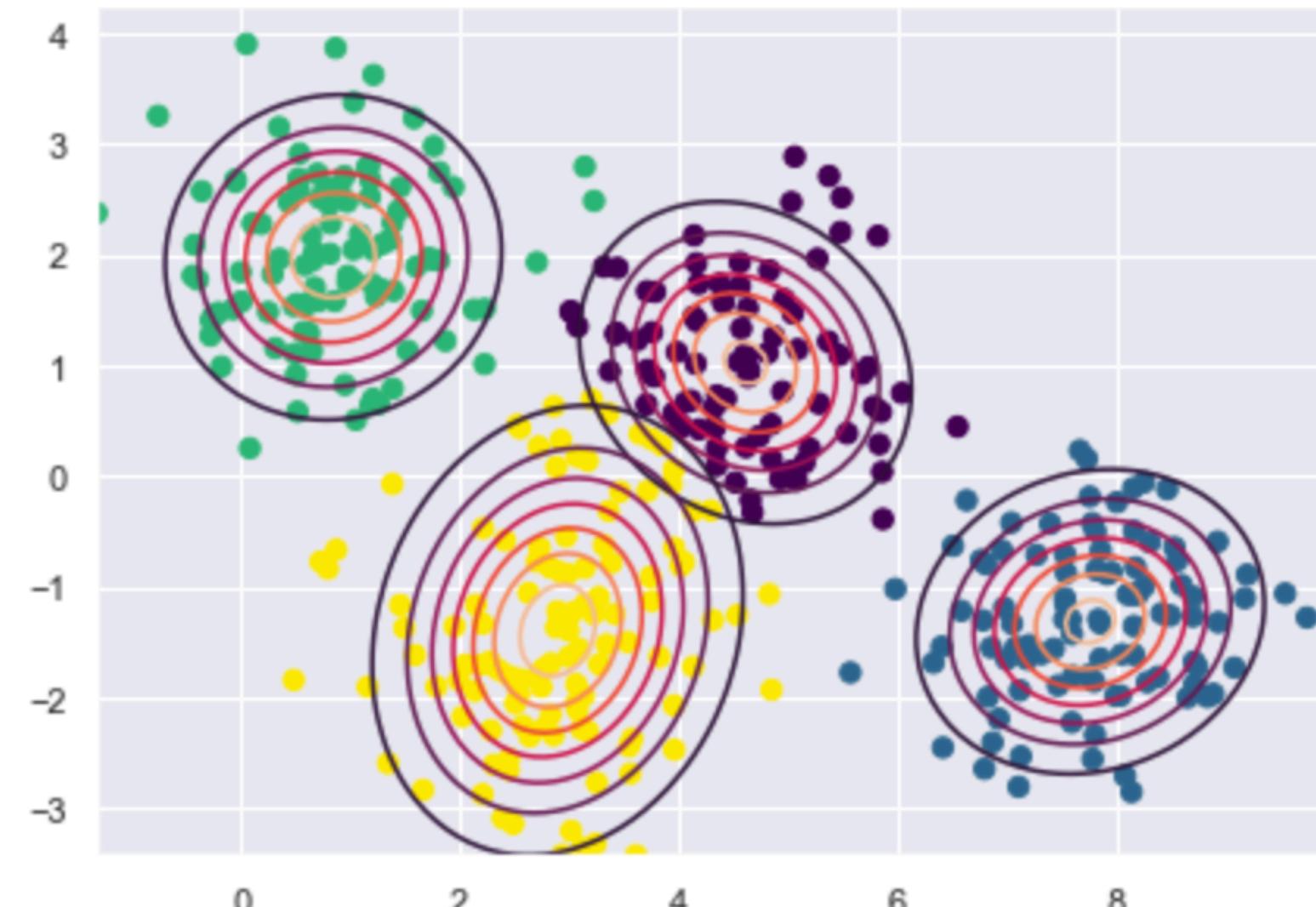
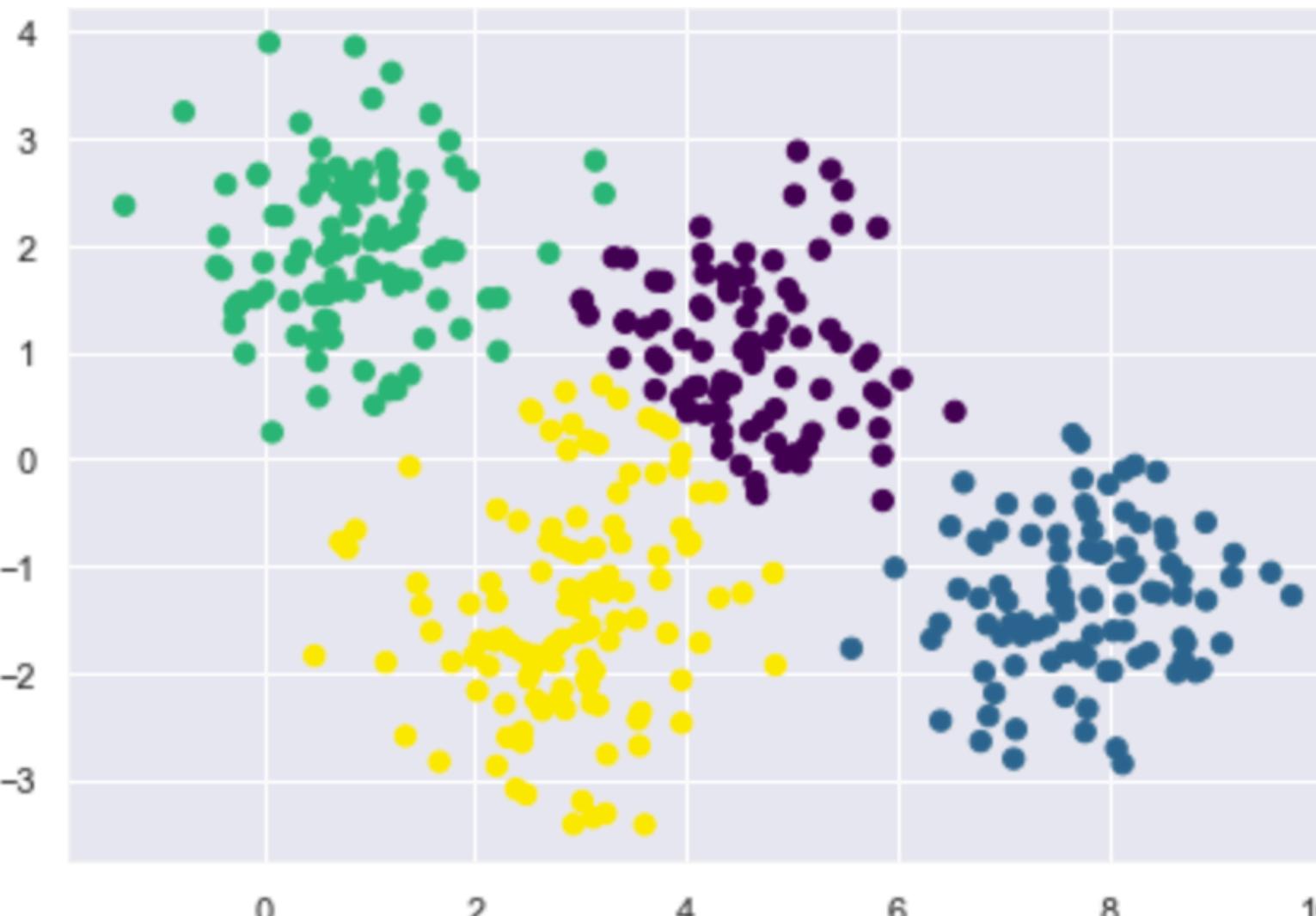
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STEP 4

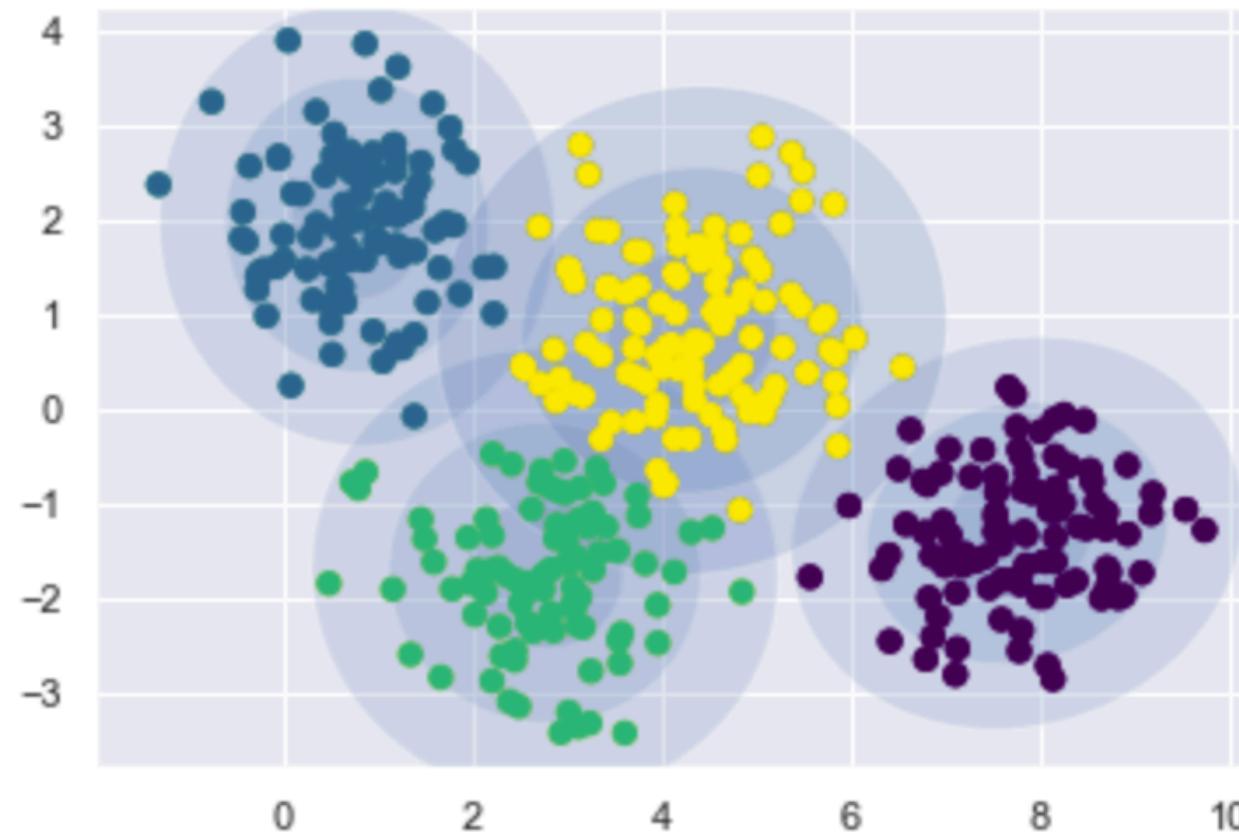


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Gaussian Mixture Model : some intuitions for training this model [5/6]



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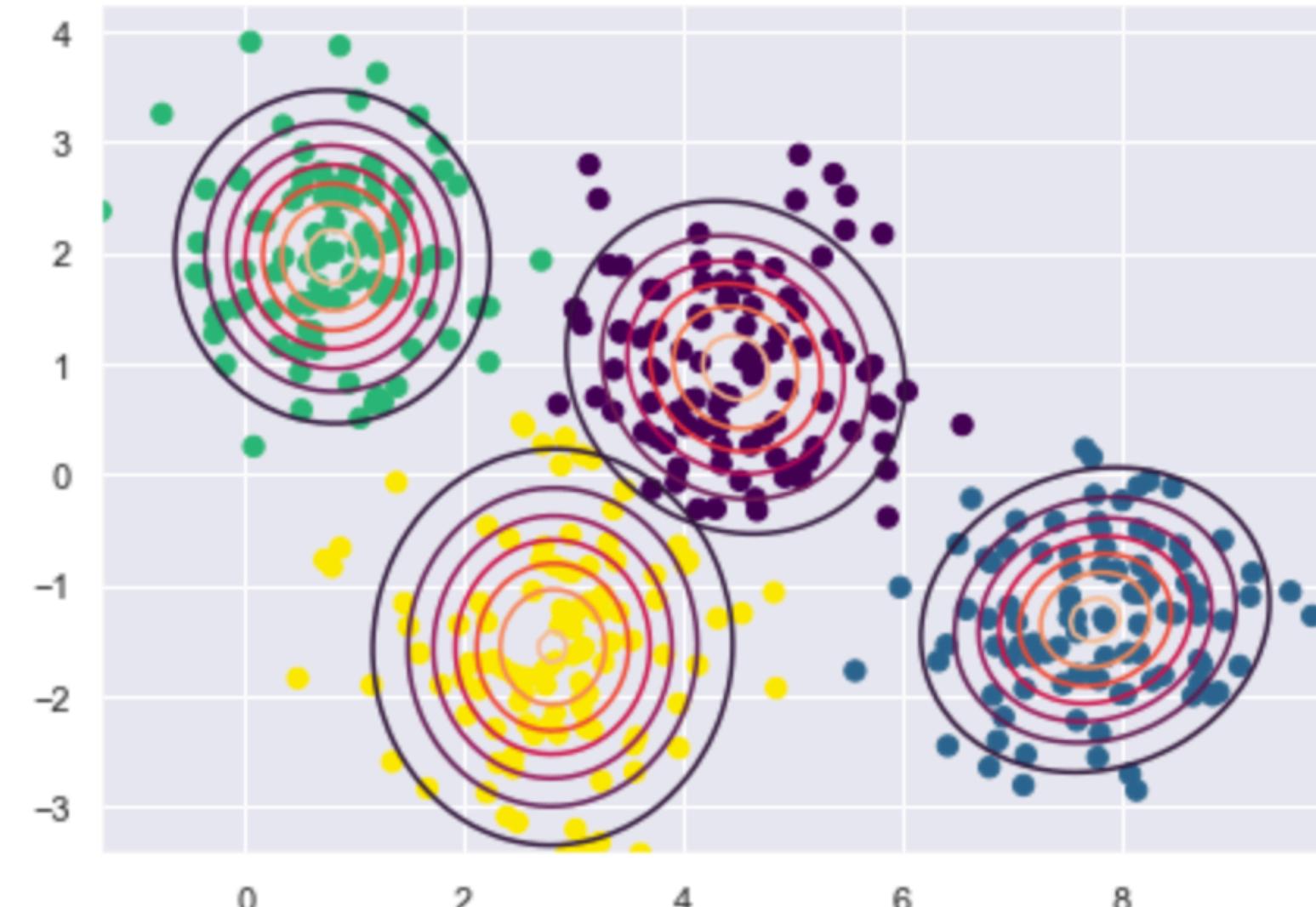
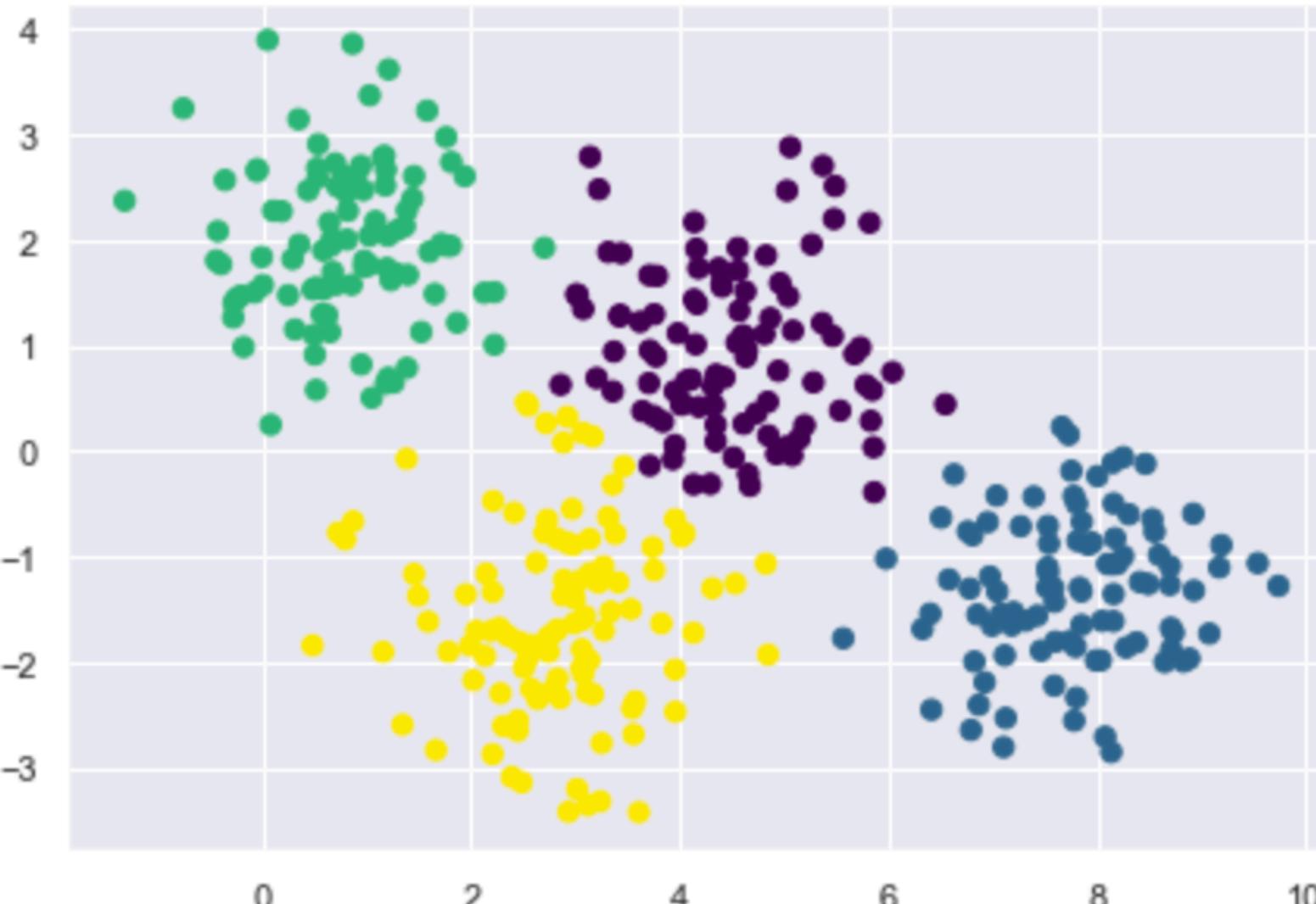
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STEP 5

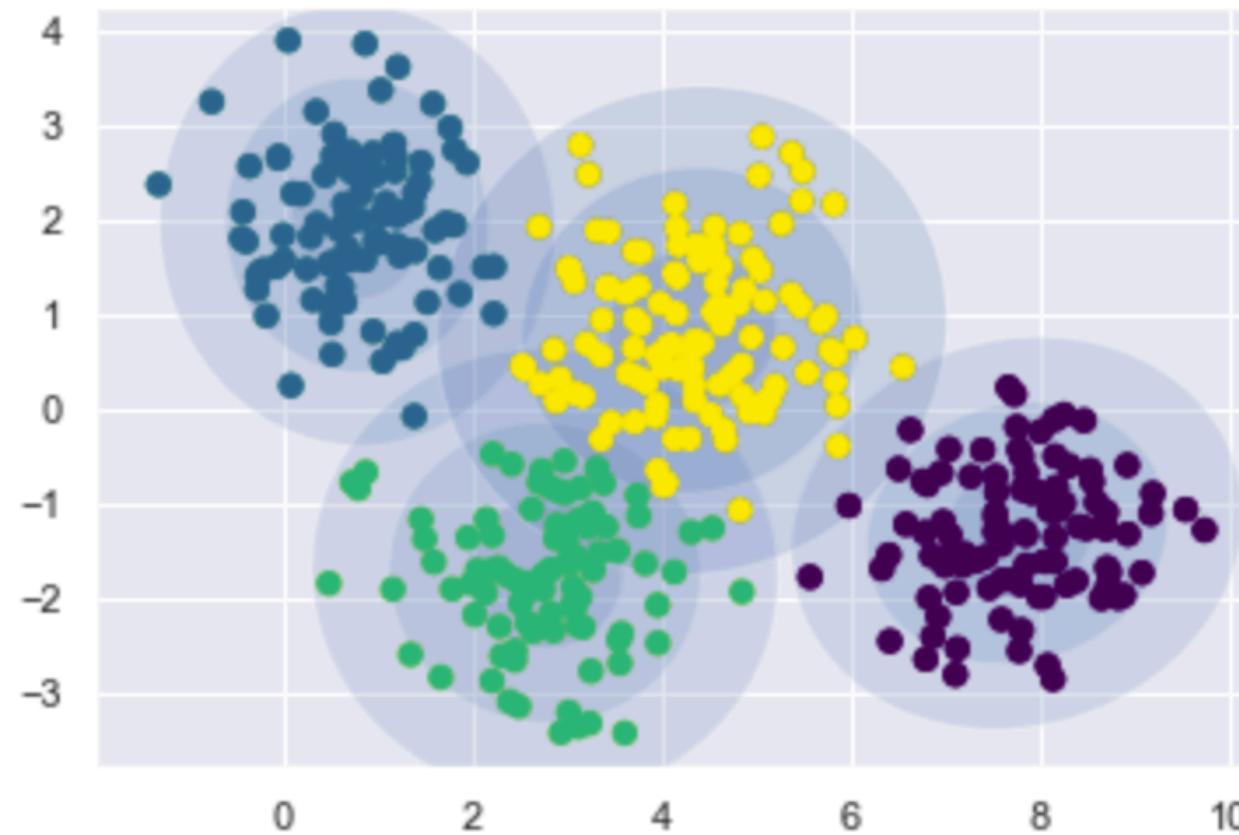


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2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [6/6]



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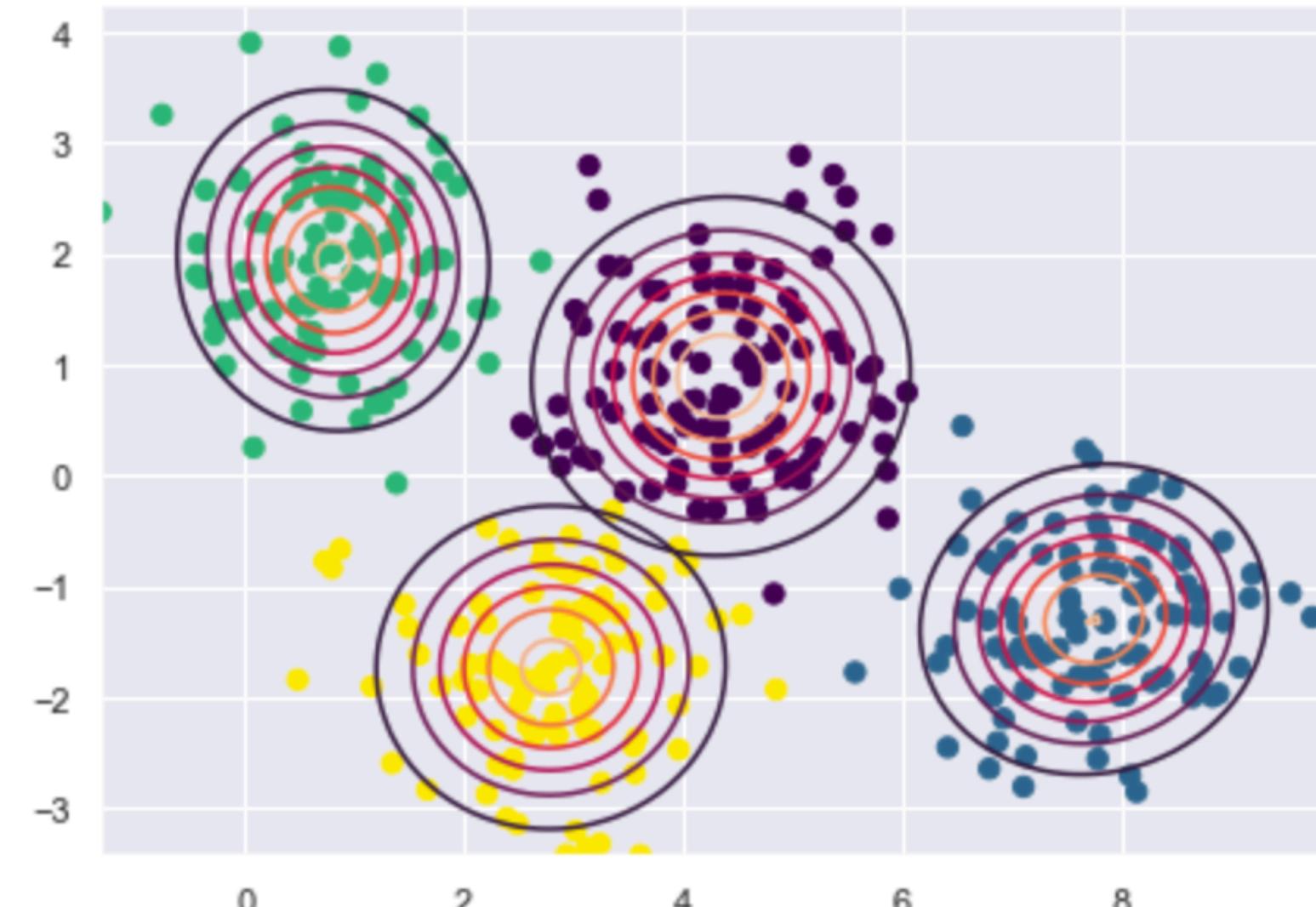
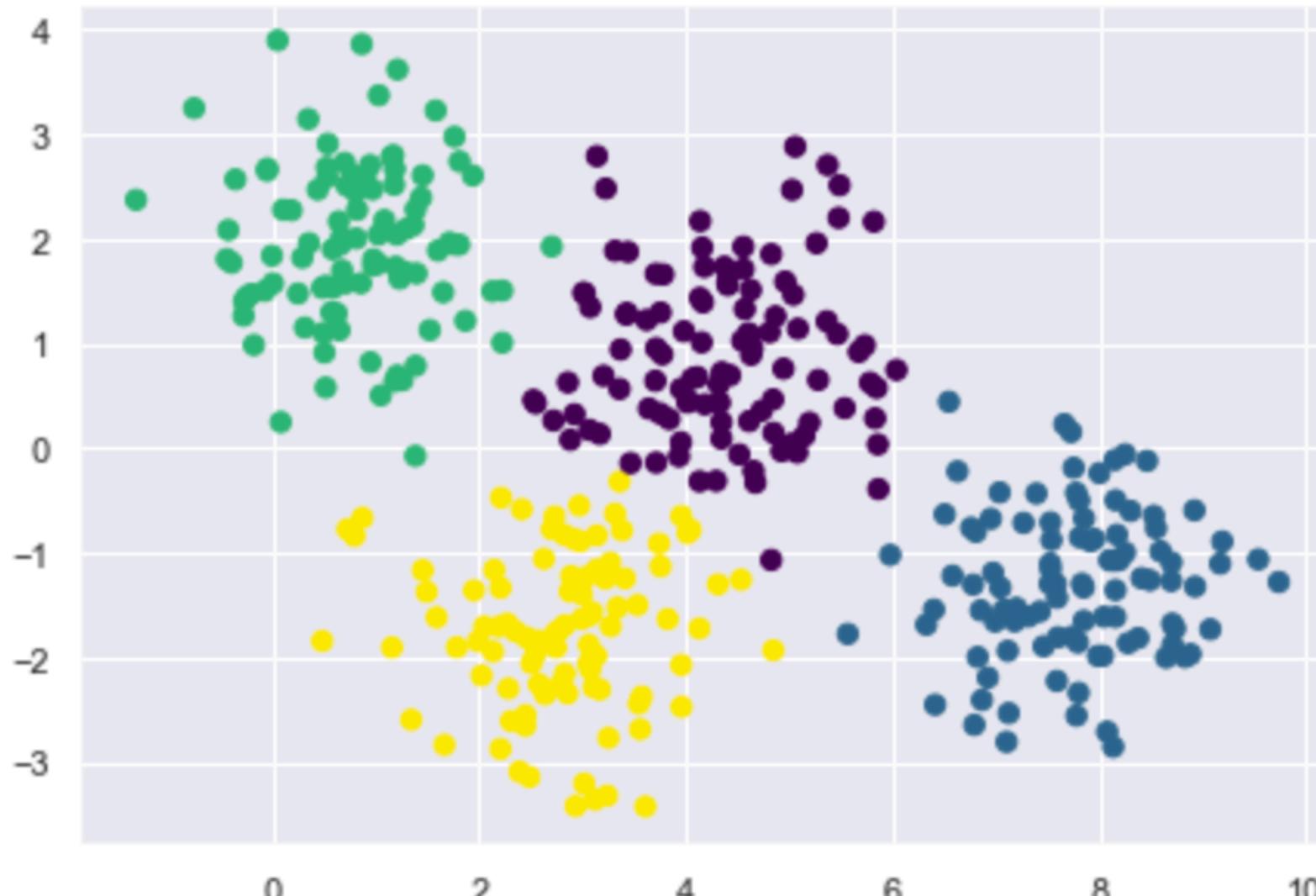
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STEP 6

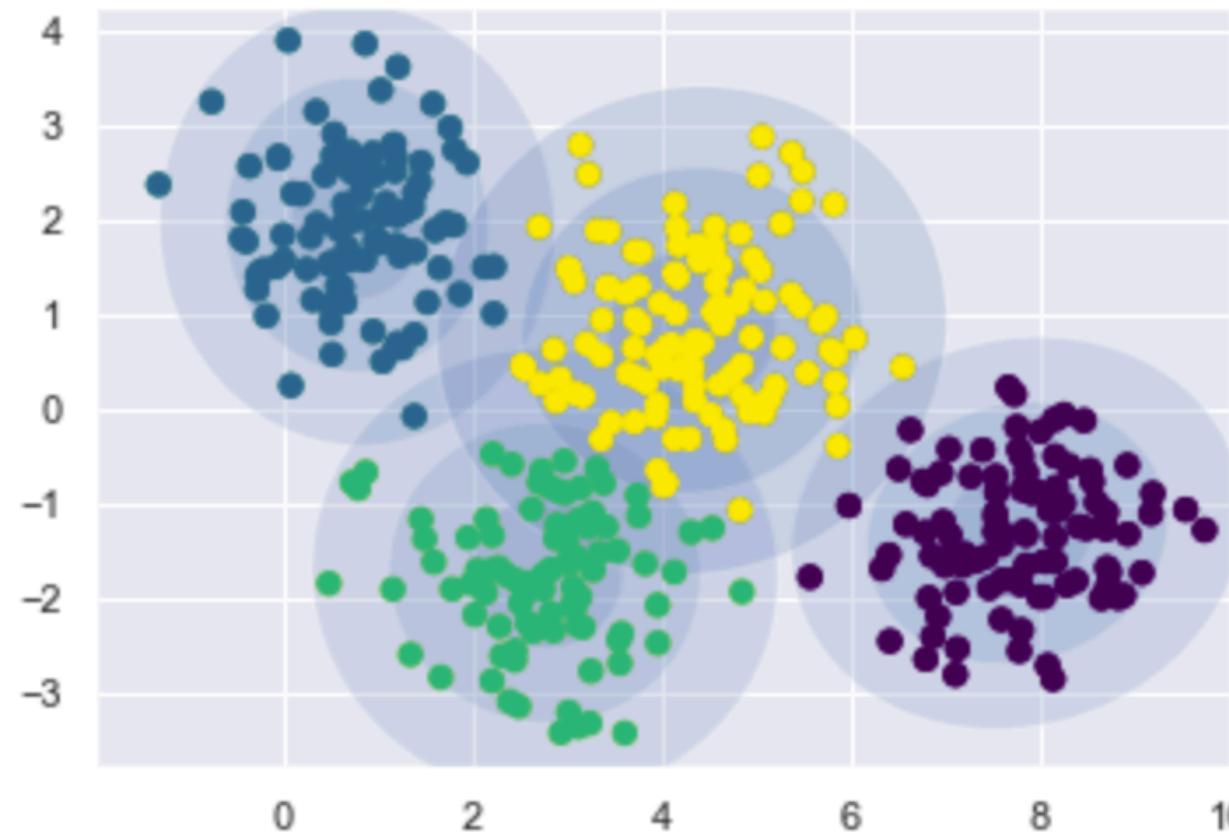


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2. Probabilistic clustering

Gaussian Mixture Model : some intuitions for training this model [6/6]



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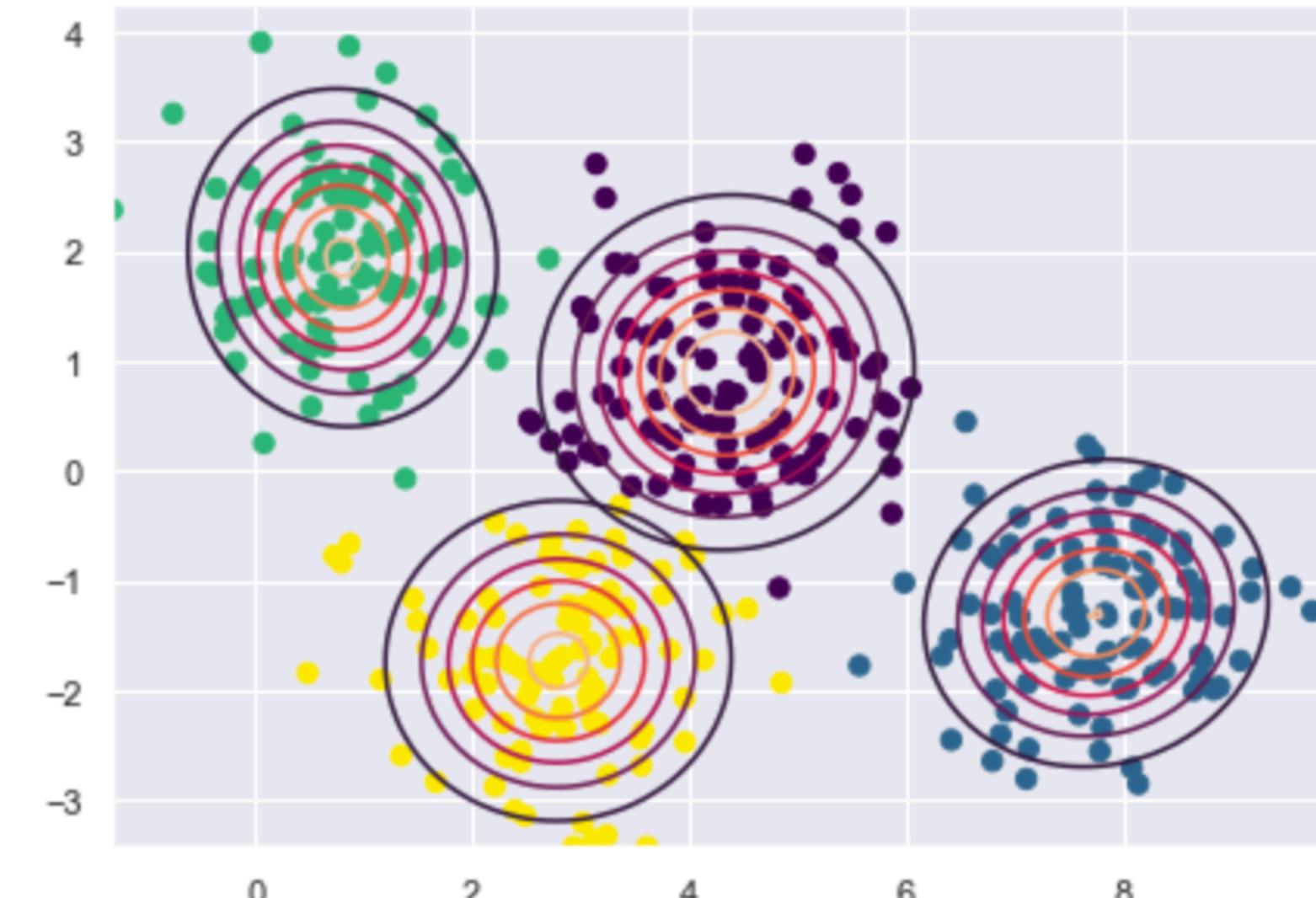
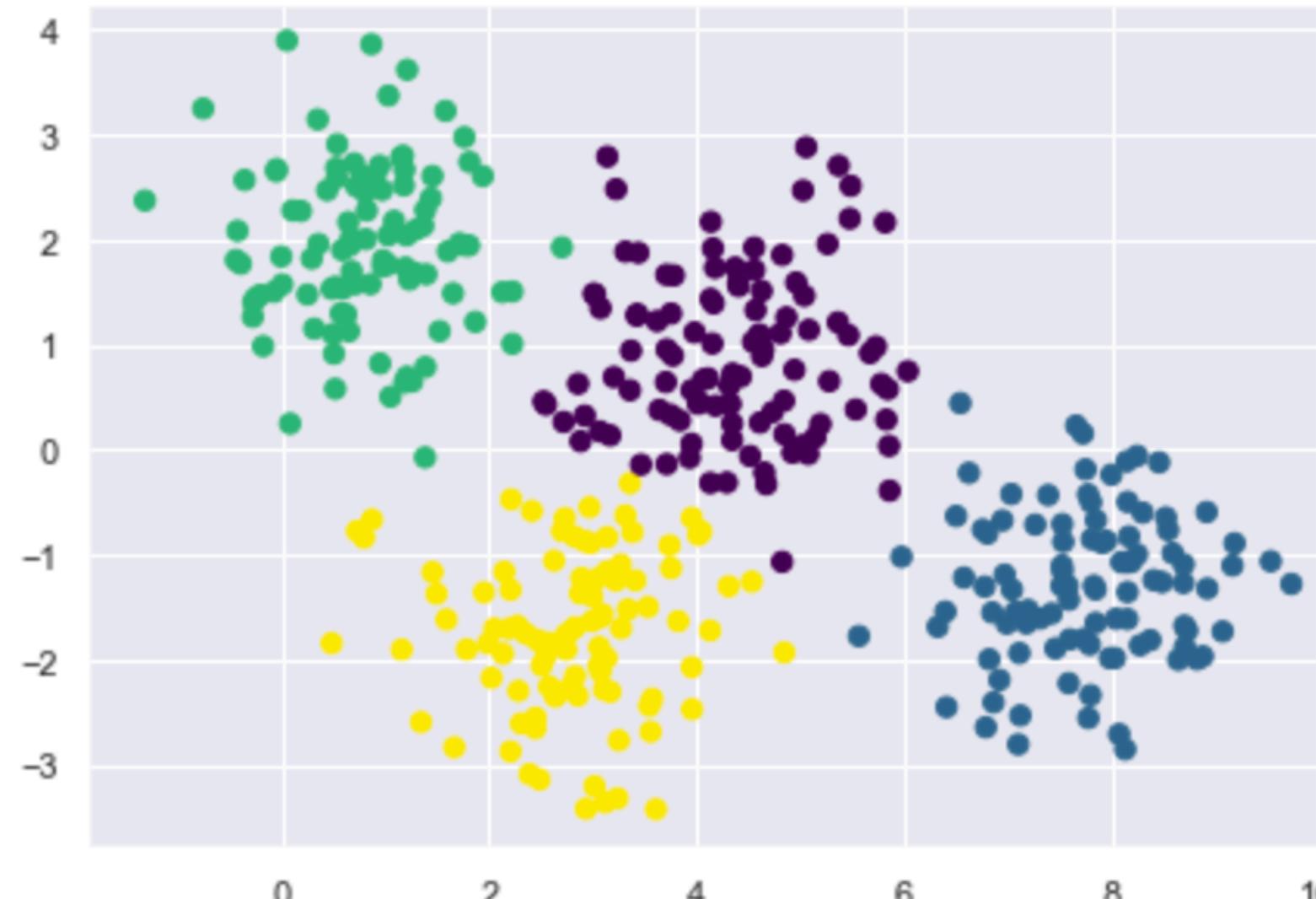
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STEP 6



**flexible
probabilistic
approach to
clustering
problem**

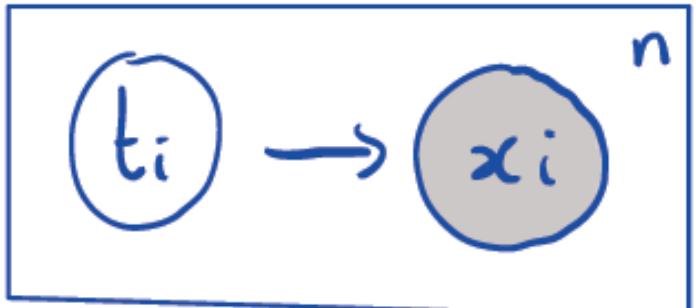
2.b

EM-algorithm

2.b. Expectation-Maximization algorithm

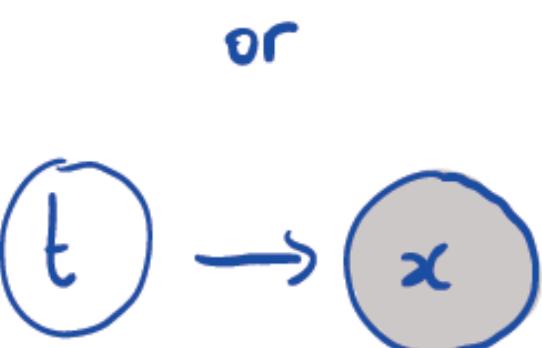
Reminder : Maximum Likelihood Estimation (MLE)

Our aim is to find : $\hat{\theta}^{MLE} = \arg \max_{\theta} p(\mathbf{x} | \theta) = \arg \max_{\theta} \log p(\mathbf{x} | \theta)$



$$p(x_i | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$\log P(\mathbf{x} | \theta) = \log \prod_{i=1}^n p(x_i | \theta) = \sum_{i=1}^n \log p(x_i | \theta)$$



$$\hat{\theta} = \arg \max_{\theta} \{ \log P(\mathbf{x} | \theta) \}$$

$$= \sum_{i=1}^n \log \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$= \sum_{i=1}^n \log \sum_{k=1}^4 \frac{q(t_i=k)}{q(t_i=R)} p(x_i, t_i=k | \theta) \text{ for any distribution } q$$

$$\geq \sum_{i=1}^n \sum_{k=1}^4 q(t_i=k) \log \frac{p(x_i, t_i=k | \theta)}{q(t_i=k)} \text{ for any } q$$

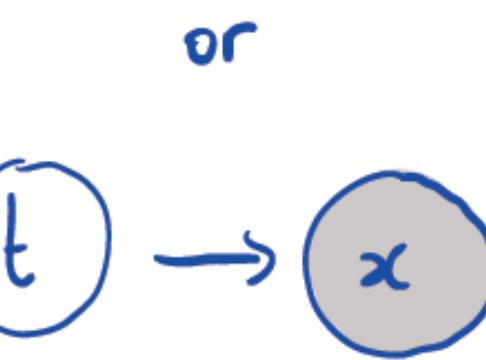
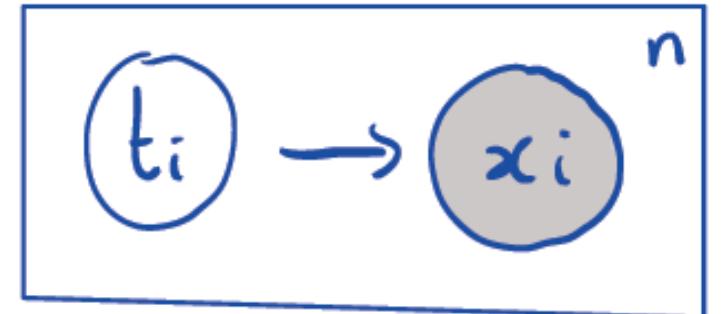
Jensen

$$= \mathcal{L}(\theta, q) \text{ for any } \theta \text{ and } q$$

2.b. Expectation-Maximization algorithm variational lower bound

Our aim is to find : $\hat{\theta}^{MLE} = \arg \max_{\theta} p(\mathbf{x} | \theta) = \arg \max_{\theta} \log p(\mathbf{x} | \theta)$

$$\log P(\mathbf{x} | \theta) \underset{\text{Jensen}}{\geq} \mathcal{L}(\theta, q)$$

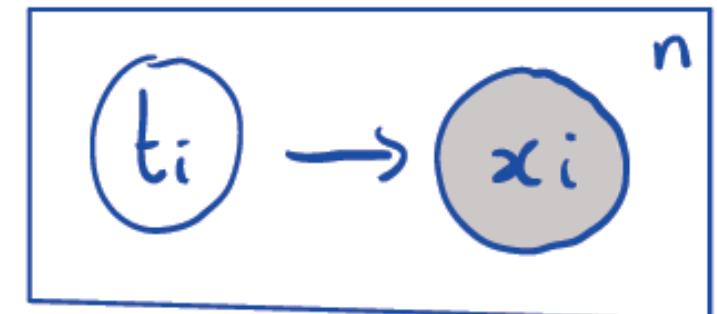


$$p(x_i | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$\hat{\theta} = \arg \max_{\theta} \left\{ \log P(\mathbf{x} | \theta) \right\}$$

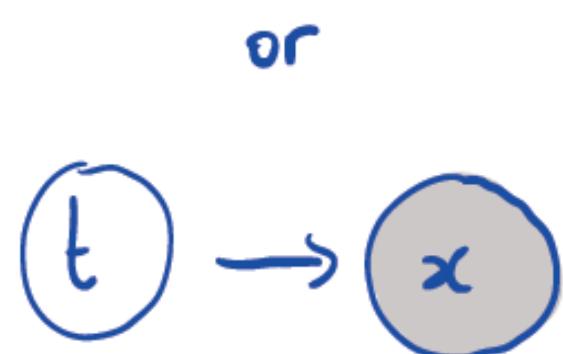
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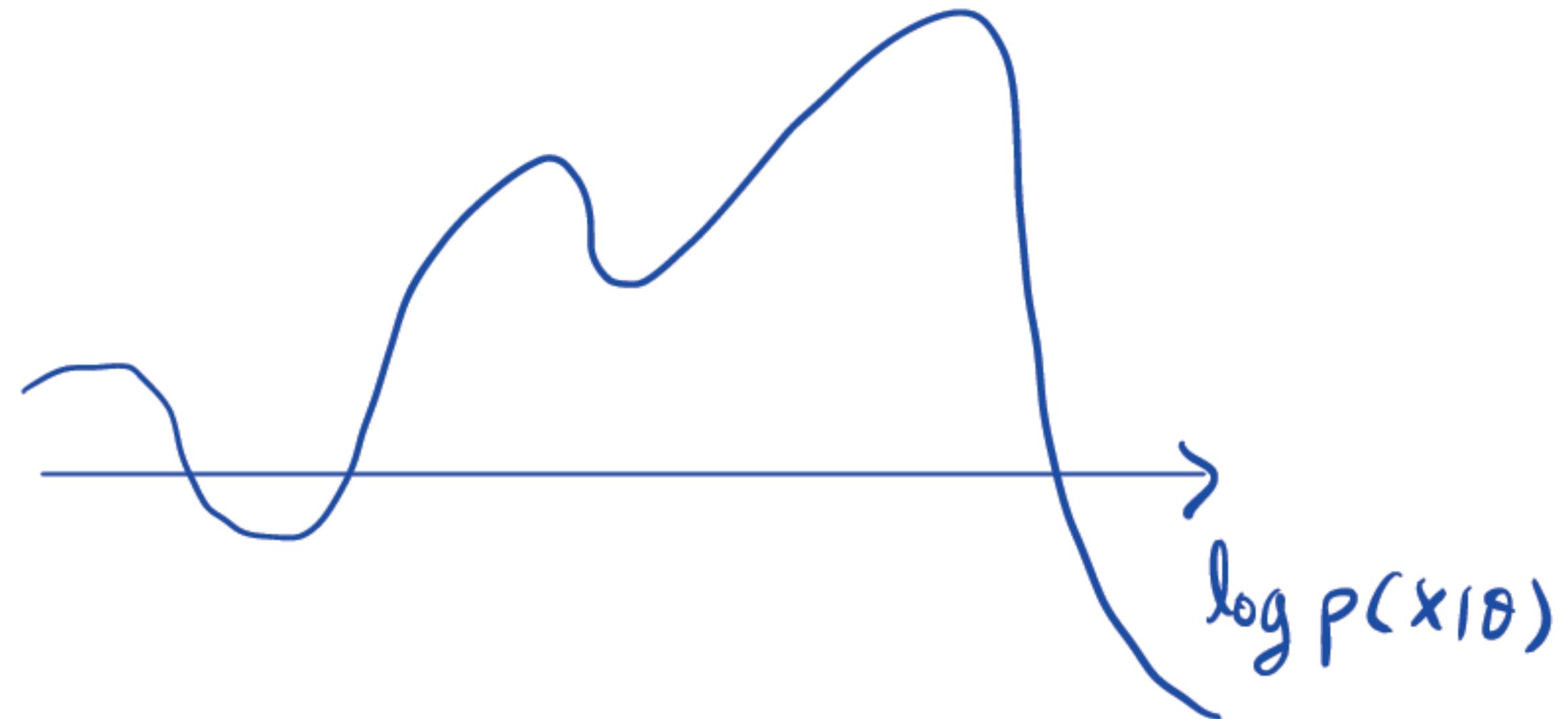


$$p(x_i | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$\log P(x | \theta) \underset{\text{Jensen}}{\geq} \mathcal{L}(\theta, q)$$



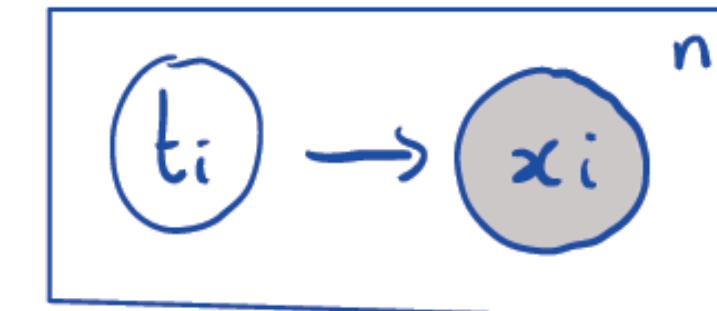
$$\hat{\theta} = \arg \max_{\theta} \left\{ \log P(x | \theta) \right\}$$



2.b. Expectation-Maximization algorithm

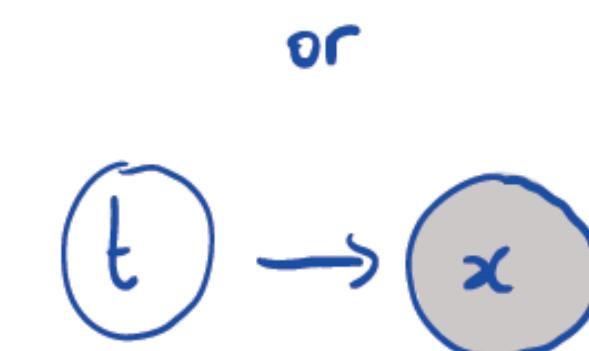
EM algorithm : E-step

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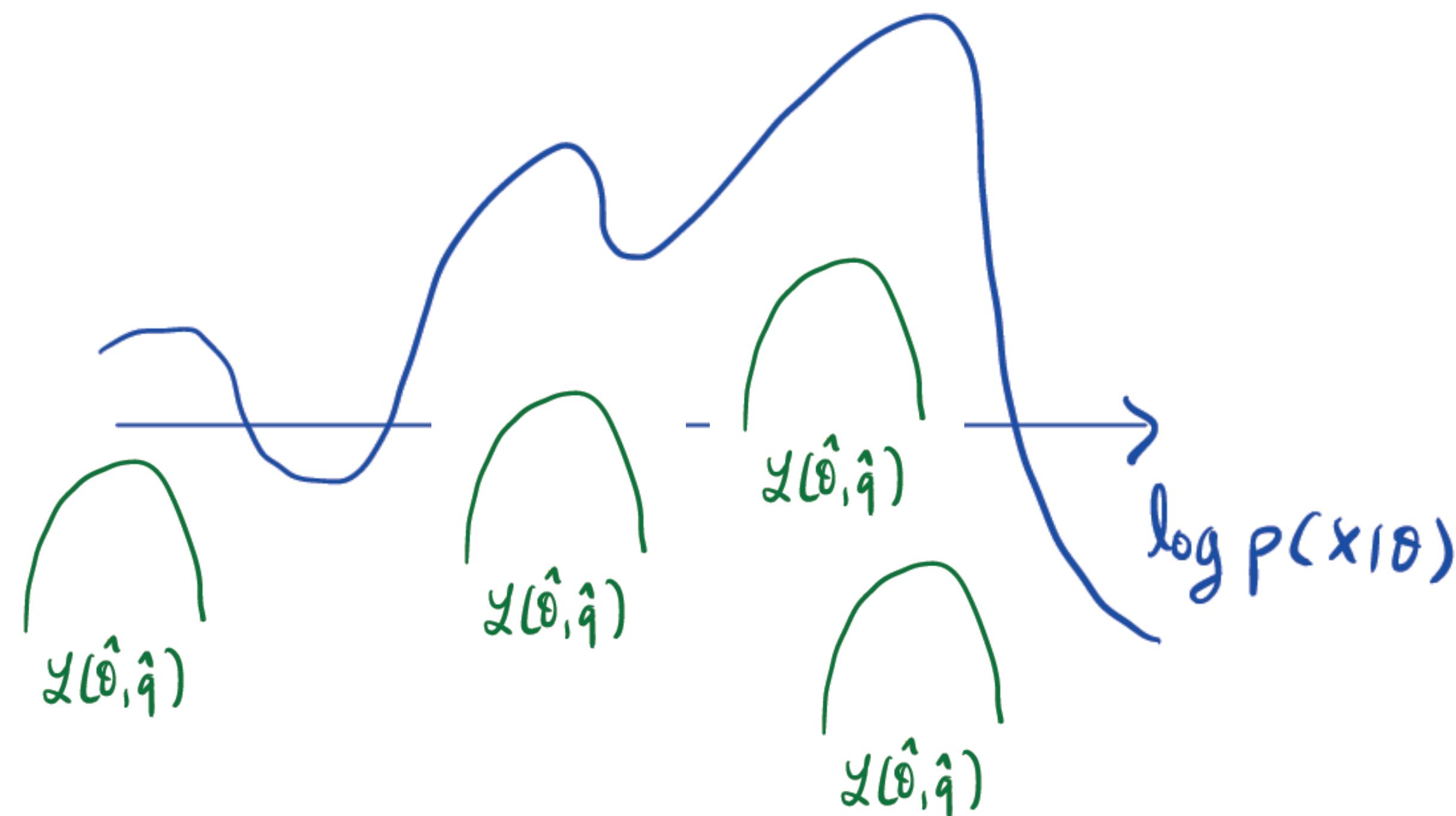


$$p(x_i | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$\log P(x | \theta) \underset{\text{Jensen}}{\geq} \mathcal{L}(\theta, q)$$



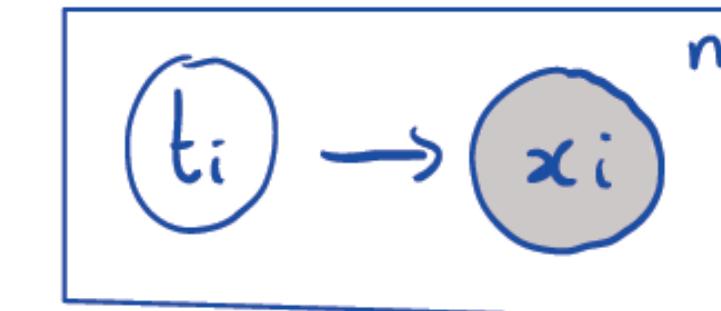
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2.b. Expectation-Maximization algorithm

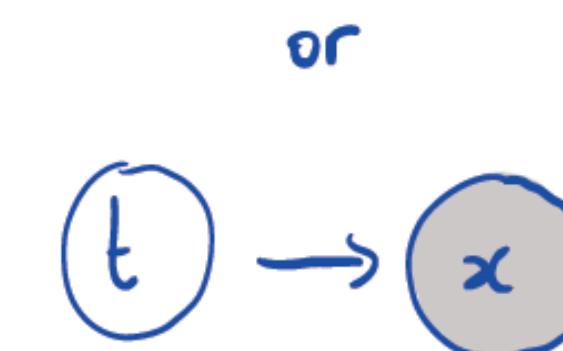
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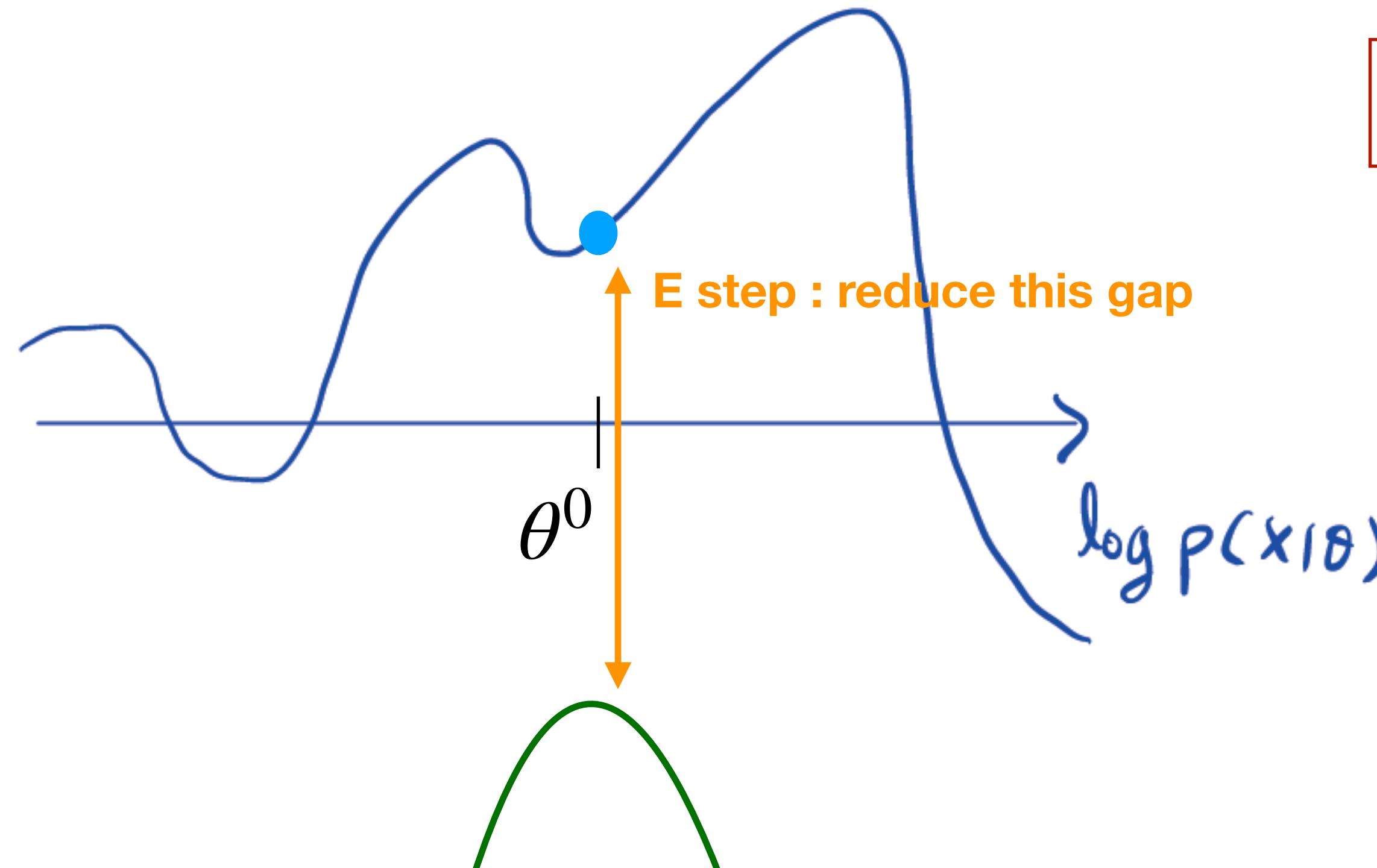


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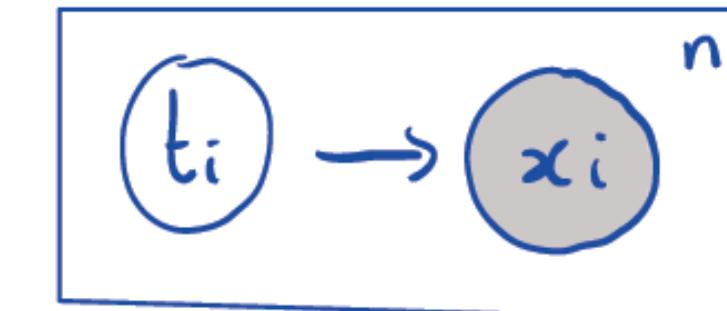


Expectation step : $q^{k+1} = \arg \max_{q \in \text{Family}} \mathcal{L}(\theta^k, q)$

2.b. Expectation-Maximization algorithm

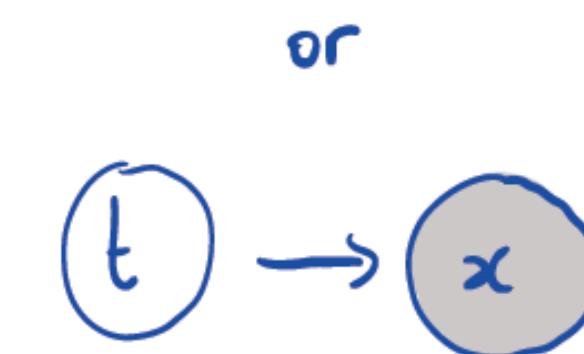
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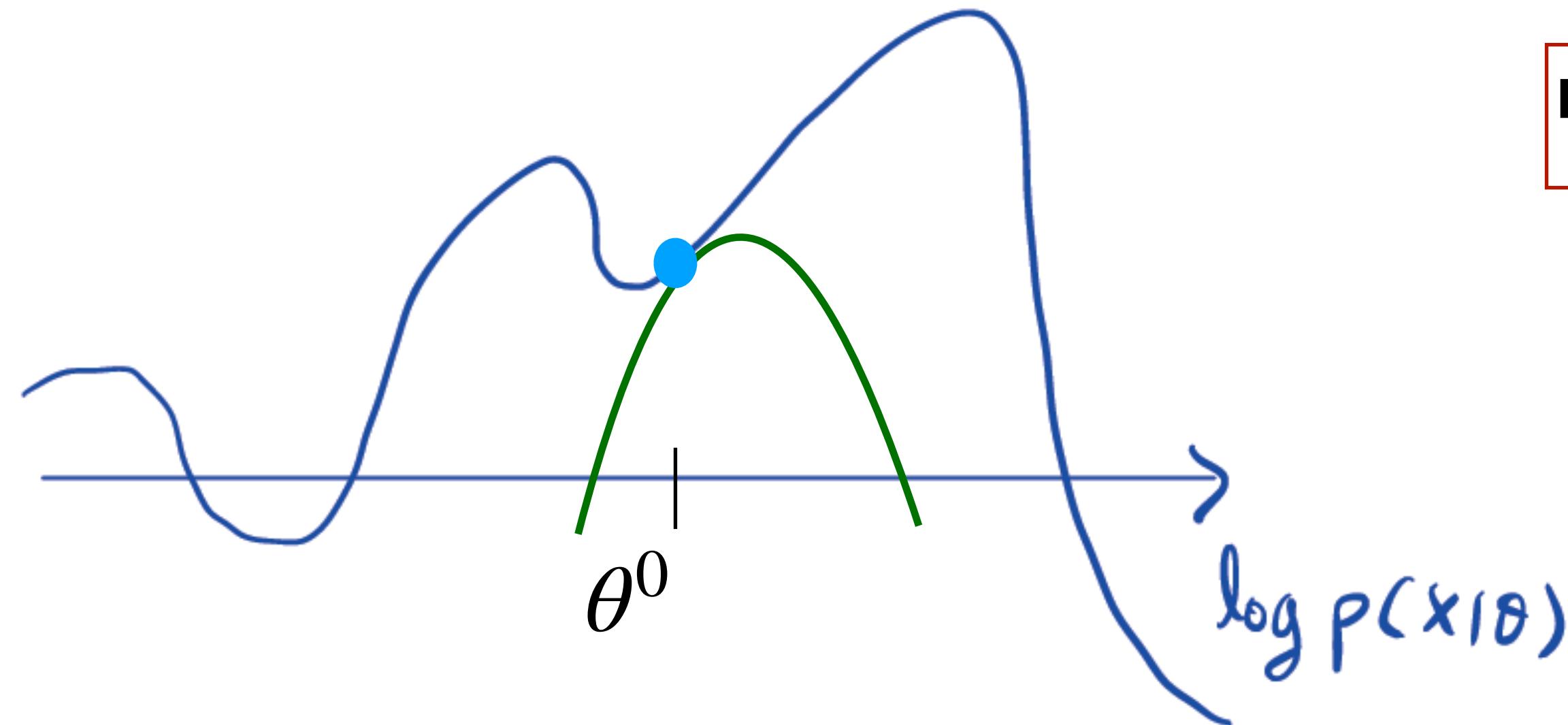


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$$\log P(\mathbf{x} | \theta) \underset{\text{Jensen}}{\geq} \mathcal{L}(\theta, q)$$



$$\hat{\theta} = \arg \max_{\theta} \left\{ \log P(\mathbf{x} | \theta) \right\}$$

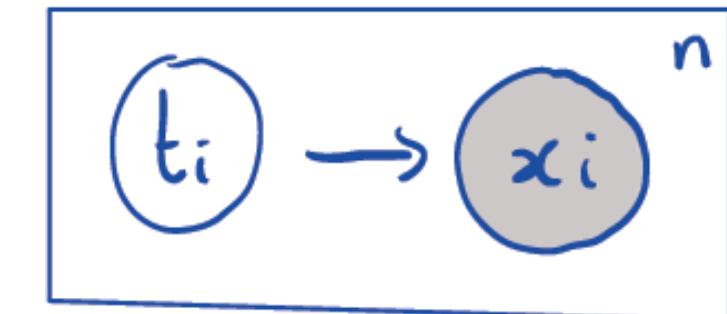


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2.b. Expectation-Maximization algorithm

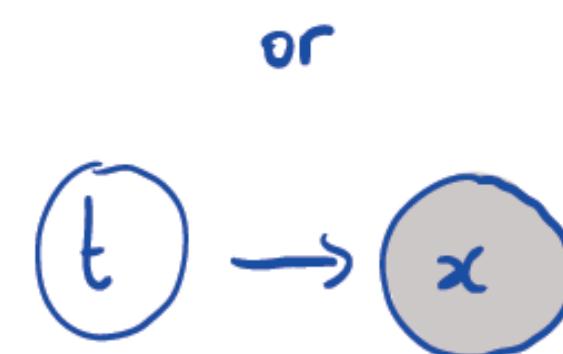
EM algorithm : M-step

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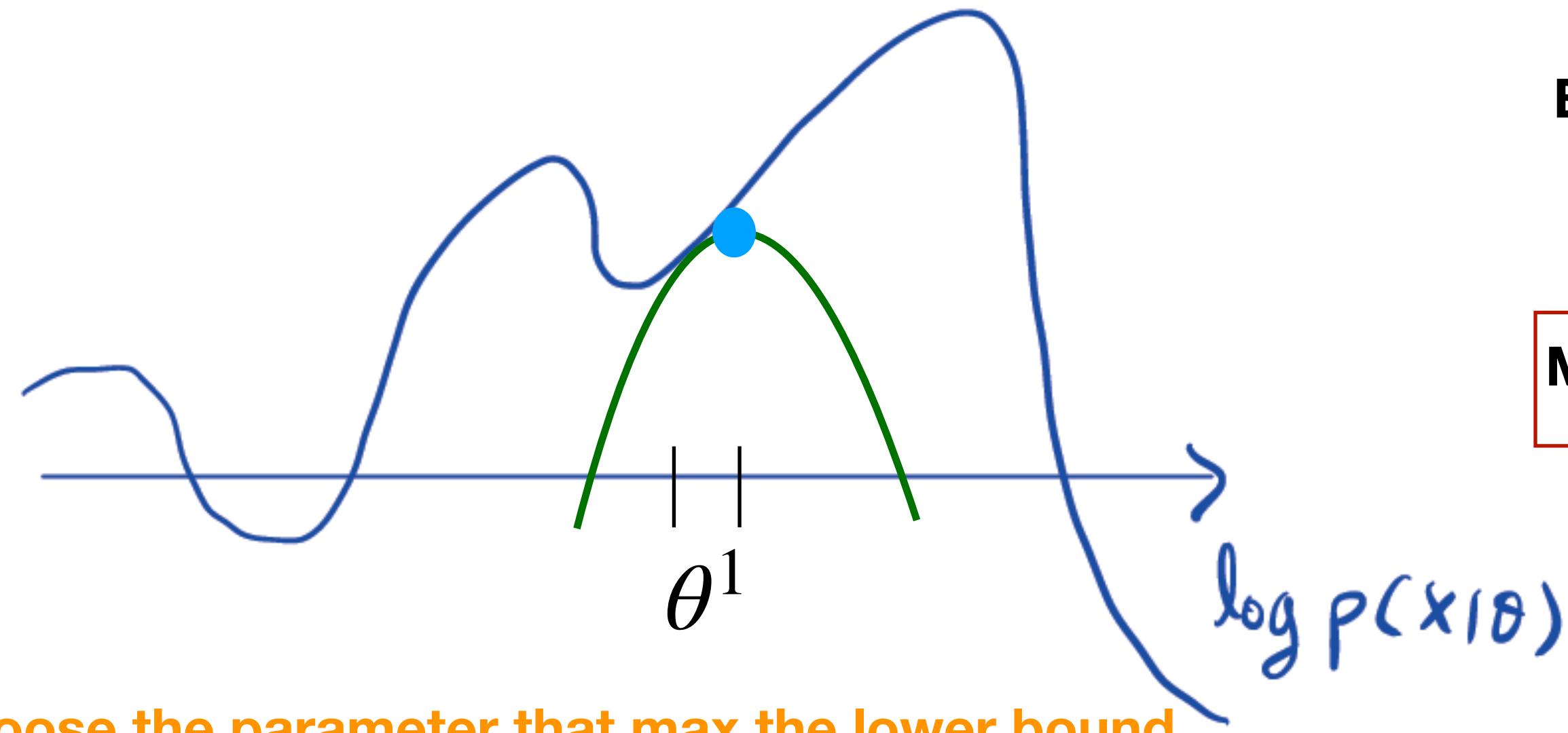


$$p(\mathbf{x} | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$\log P(\mathbf{x} | \theta) \underset{\text{Jensen}}{\geq} \mathcal{L}(\theta, q)$$



$$\hat{\theta} = \arg \max_{\theta} \left\{ \log P(\mathbf{x} | \theta) \right\}$$



Expectation step : $q^{k+1} = \arg \max_{q \in \text{Family}} \mathcal{L}(\theta^k, q)$

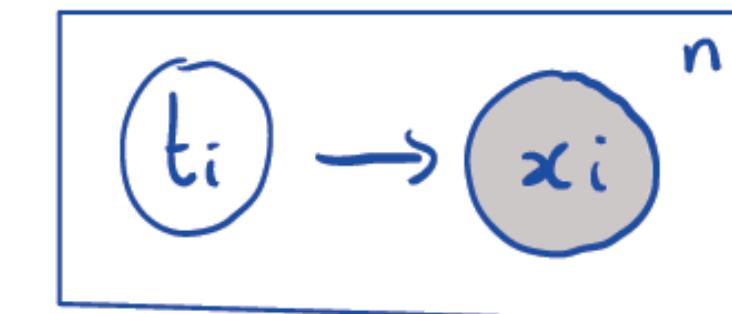
Maximization step : $\theta^{k+1} = \arg \max_{\theta} \mathcal{L}(\theta, q^{k+1})$

M step : choose the parameter that max the lower bound

2.b. Expectation-Maximization algorithm

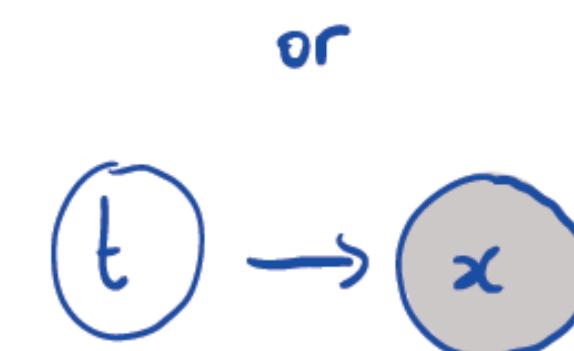
EM algorithm

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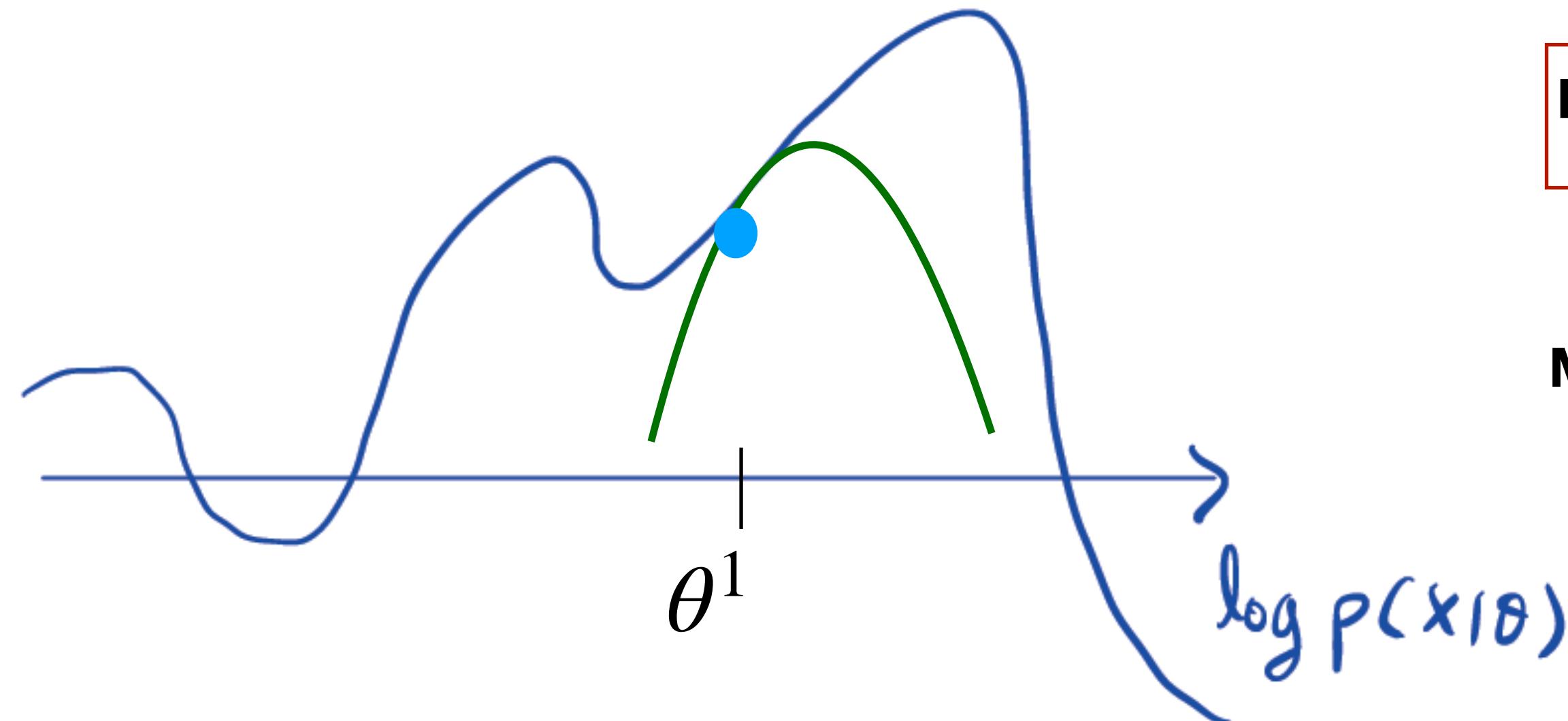


$$p(x_i | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

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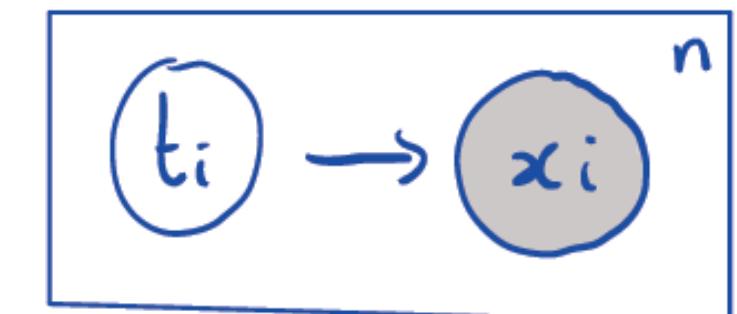
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2.b. Expectation-Maximization algorithm

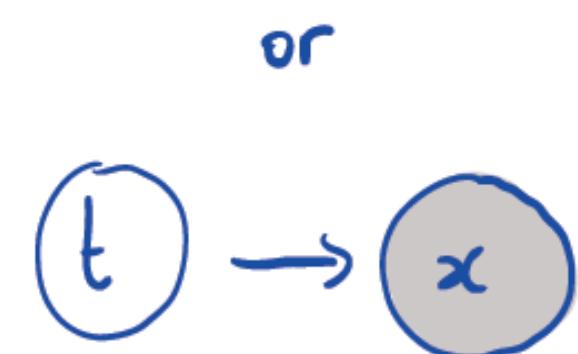
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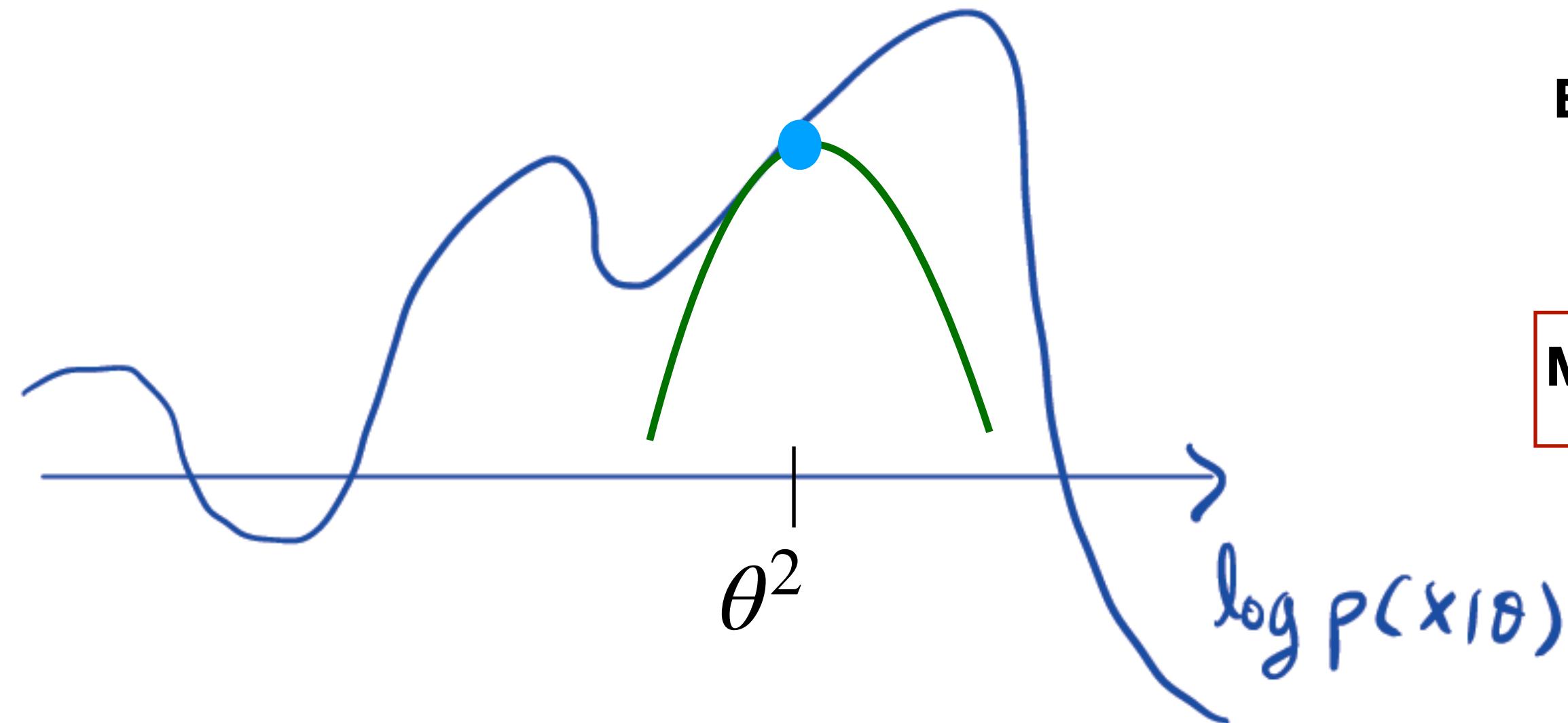


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$$\hat{\theta} = \arg \max_{\theta} \left\{ \log P(x | \theta) \right\}$$



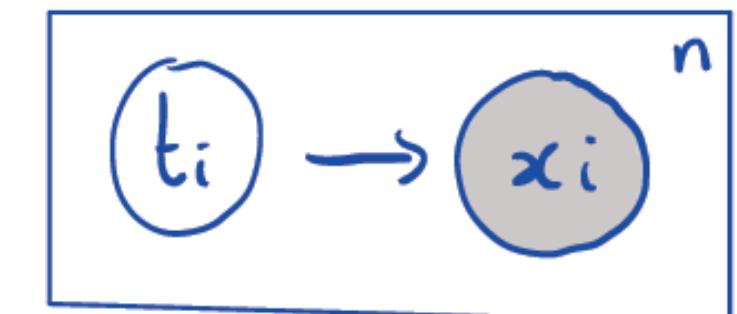
Expectation step : $q^{k+1} = \arg \max_{q \in \text{Family}} \mathcal{L}(\theta^k, q)$

Maximization step : $\theta^{k+1} = \arg \max_{\theta} \mathcal{L}(\theta, q^{k+1})$

2.b. Expectation-Maximization algorithm

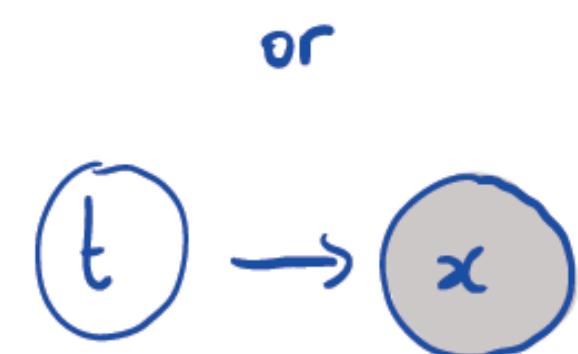
EM algorithm

Our aim is to find : $\hat{\theta}^{MLE} = \arg \max_{\theta} p(\mathbf{x} | \theta) = \arg \max_{\theta} \log p(\mathbf{x} | \theta)$

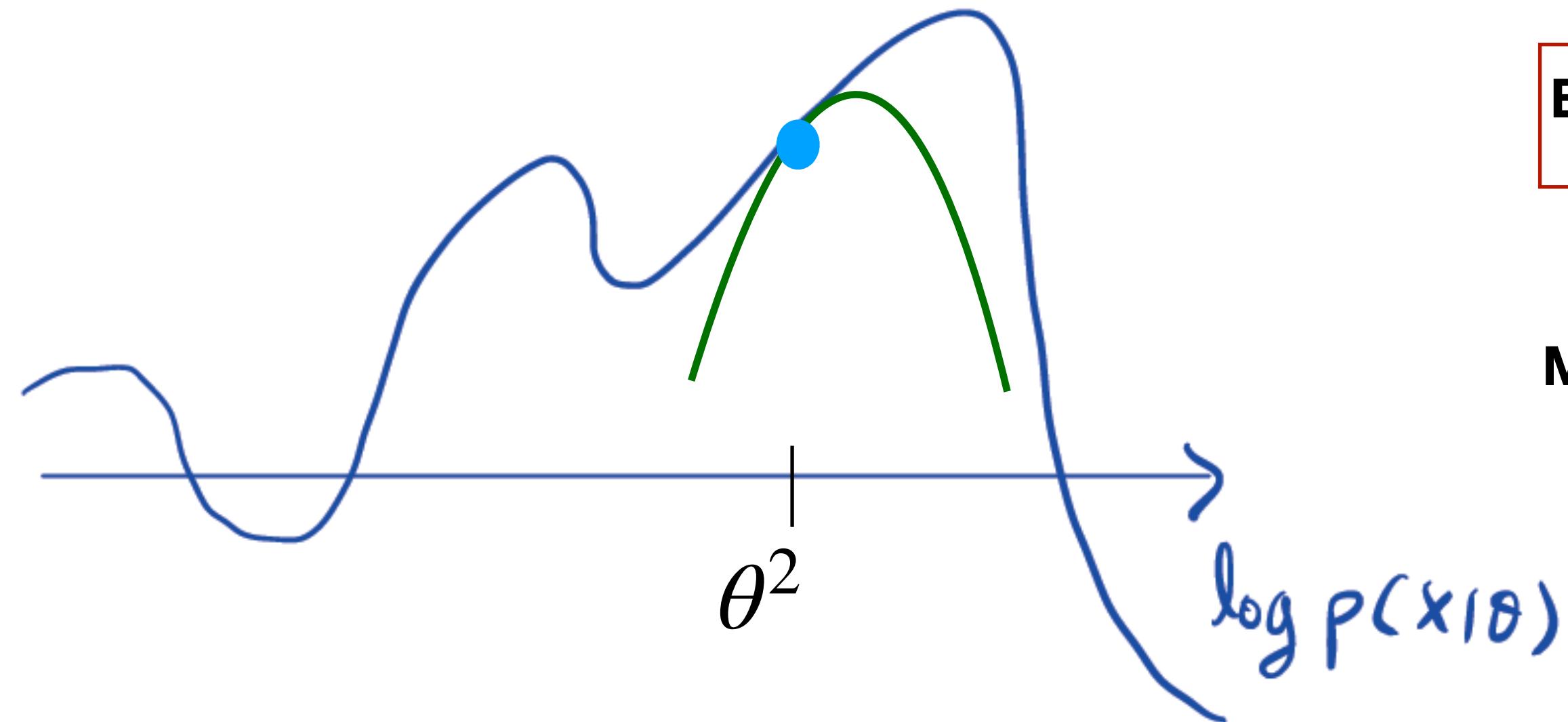


$$p(x_i | \theta) = \sum_{k=1}^4 p(x_i, t_i=k | \theta)$$

$$\log P(x | \theta) \underset{\text{Jensen}}{\geq} \mathcal{L}(\theta, q)$$



$$\hat{\theta} = \arg \max_{\theta} \left\{ \log P(x | \theta) \right\}$$



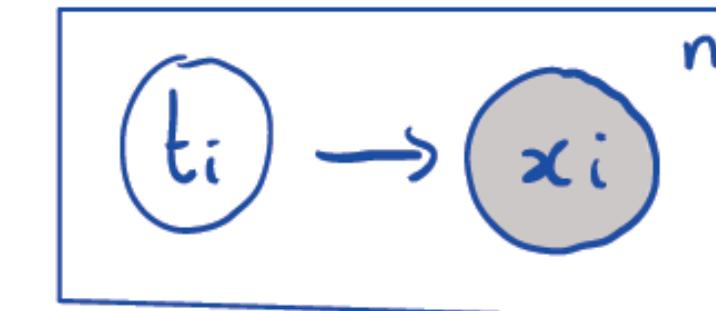
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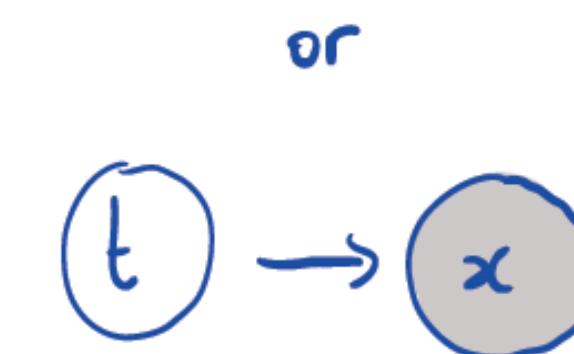
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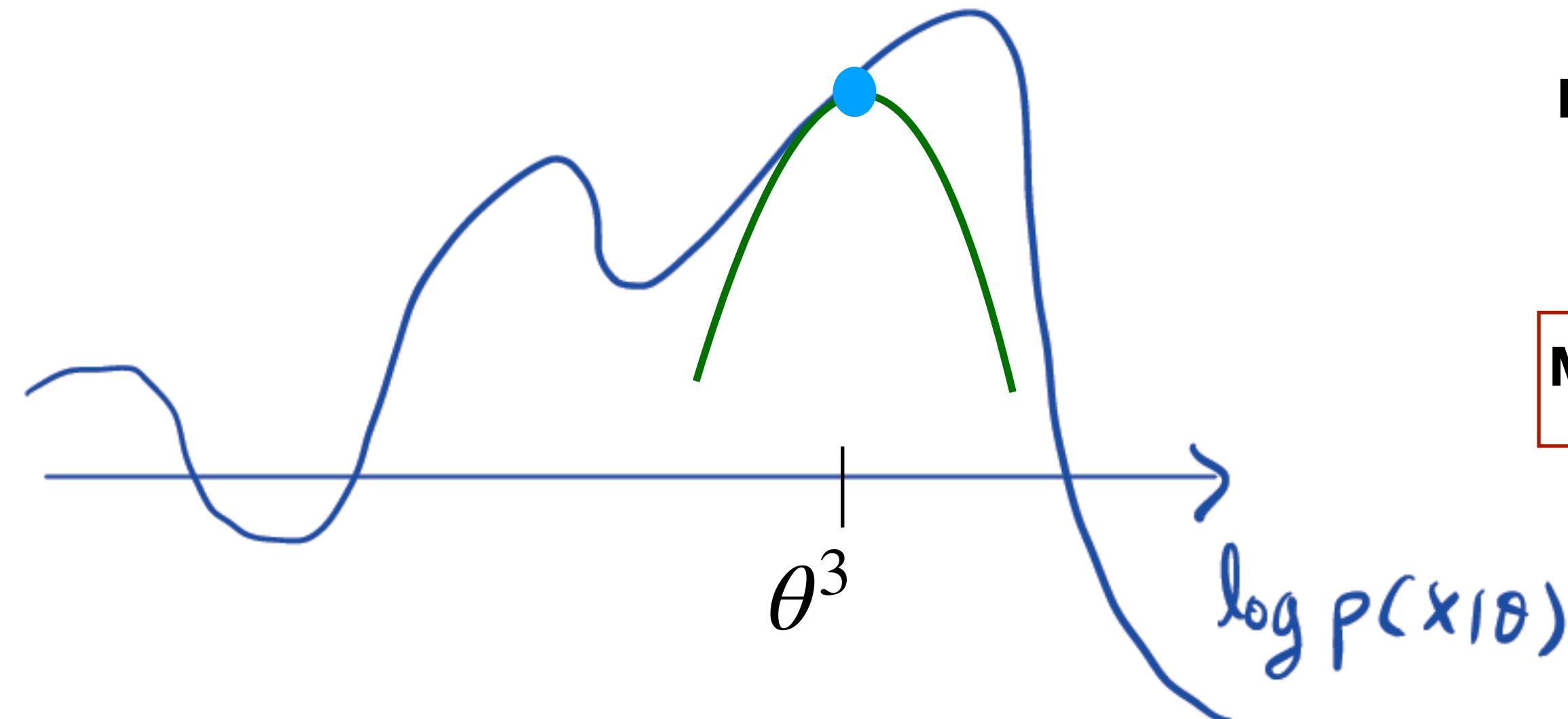


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And so on ... until we reach a local maximum

2.b. Expectation-Maximization algorithm

EM algorithm : more details

E-step :

$$q^{k+1} = \arg \max_{q \in \text{Family}} \mathcal{L}(\theta^k, q) \iff q(t_i) = p(t_i | x_i, \theta)$$

M-step :

$$\theta^{k+1} = \arg \max_{\theta} \mathcal{L}(\theta, q^{k+1}) \iff \theta^{k+1} = \arg \max_{\theta} \mathbb{E}_{q^{k+1}}[\log p(X, T | \theta)]$$

2.b. Expectation-Maximization algorithm

EM algorithm : back to GMM

E-step :

$$q^{k+1} = \arg \max_{q \in \text{Family}} \mathcal{L}(\theta^k, q) \iff q(t_i) = p(t_i | x_i, \theta)$$

GMM : for each point we indeed computed $q(t_i) = p(t_i | x_i, \theta)$

M-step :

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GMM : we updated the gaussian parameters with

$$\mu_{soft}^{MLE} = \frac{\sum_i p(\textcolor{orange}{t=2} | x, \theta) x_i}{\sum_i p(\textcolor{orange}{t=2} | x, \theta)}$$

which indeed is the M-step of the EM algorithm

2.b. Expectation-Maximization algorithm

EM algorithm : back to GMM

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which indeed is the M-step of the EM algorithm

$$\sum_{i=1}^n E_{q(t_i)} \log p(x_i, t_i | \theta) = \sum_{i=1}^n \sum_{k=1}^4 q(t_i=k) \log \left(\frac{1}{\text{const}} e^{-\frac{(x_i - \mu_k)^2}{2\sigma_k^2}} \times \pi_k \right)$$

$$= \sum_{i=1}^n \sum_{k=1}^4 q(t_i=k) \left(\log \left(\frac{\pi_k}{\text{const}} \right) - \frac{(x_i - \mu_k)^2}{2\sigma_k^2} \right)$$

$$\frac{\partial}{\partial \mu_2} \left(\sum_{i=1}^n \sum_{k=1}^4 q(t_i=k) \left(\log \left(\frac{\pi_k}{\text{const}} \right) - \frac{(x_i - \mu_k)^2}{2\sigma_k^2} \right) \right)$$

$$= \sum_{i=1}^n q(t_i=2) \left(0 + \frac{(x_i - \mu_2)^2}{\sigma_2^2} \right) = 0$$

$$\Rightarrow \sum_{i=1}^n q(t_i=2) \times x_i - \mu_2 \sum_{i=1}^n q(t_i=2) = 0$$

$$\Leftrightarrow \boxed{\mu_2 = \frac{\sum_{i=1}^n q(t_i=2) \times x_i}{\sum_{i=1}^n q(t_i=2)}}$$



3

Probabilistic dimensionality reduction and EM-algorithm

3. Probabilistic dimensionality reduction

Dimensionality reduction : reminder

Dimensionality reduction : transformation of data from a **high-dimensional** space **into a low-dimensional** space

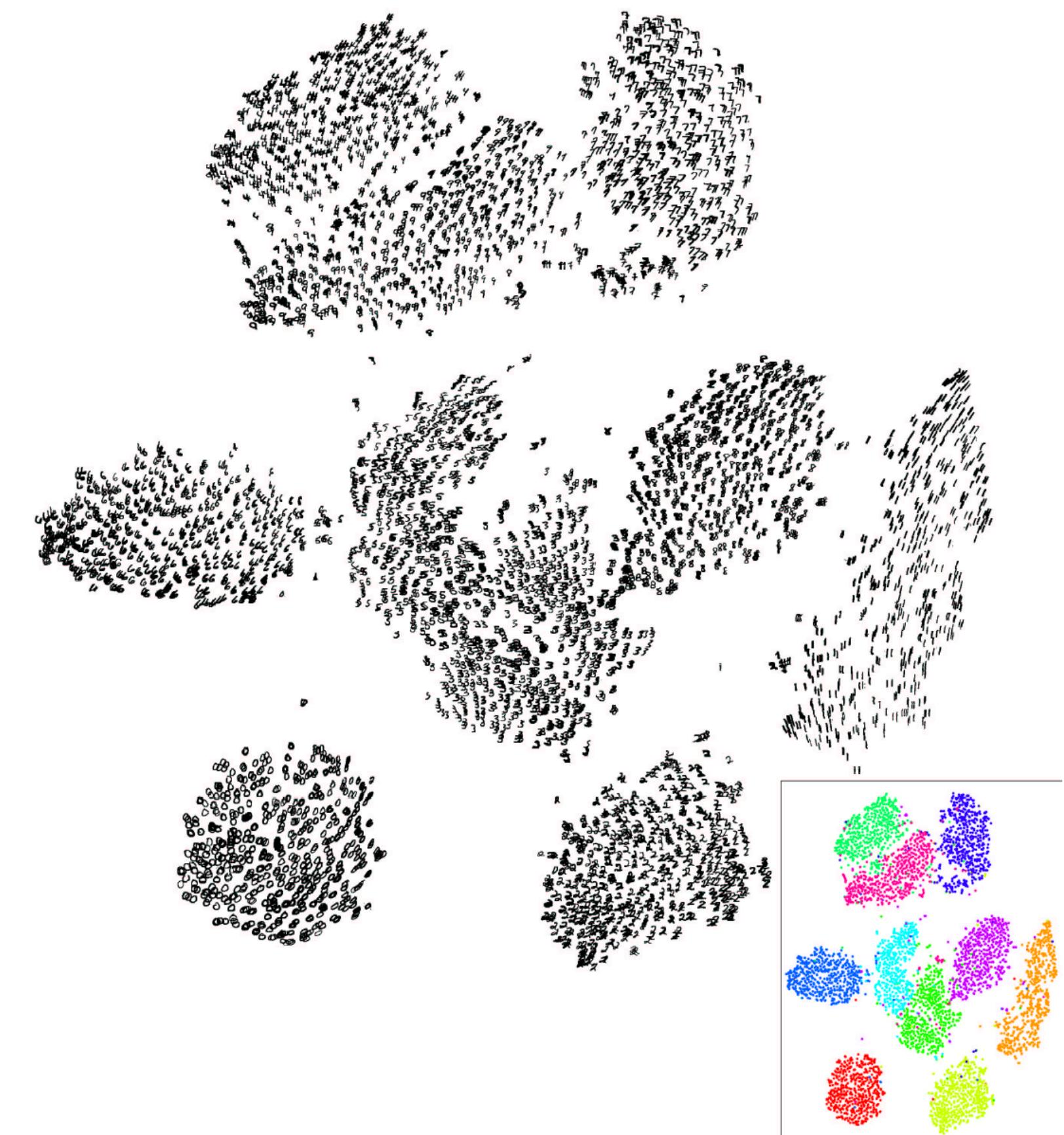
3. Probabilistic dimensionality reduction

Dimensionality reduction : reminder

Dimensionality reduction : transformation of data from a **high-dimensional** space **into a low-dimensional** space

Why do we care ?

- **Avoid curse of dimensionality :**
a high-dimensional data can be dangerous if the data is too sparse
- **Noise reduction :**
In a High-dimensional dataset there might be too much noise.
- **Data visualisation (2D or 3D visualisation) :**
We cannot visualise a high-dimensional data (dimension > 3)

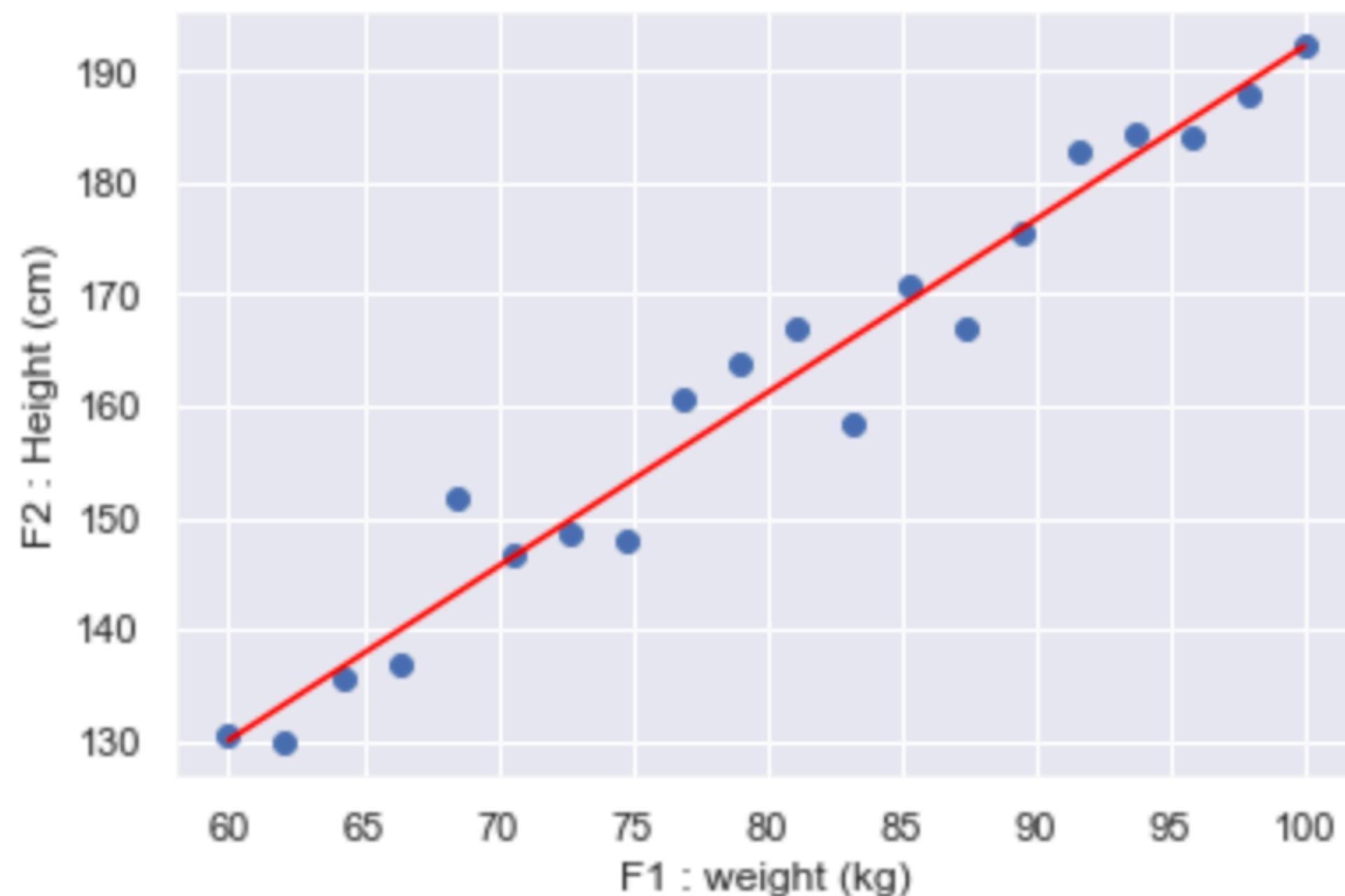


3. Probabilistic dimensionality reduction

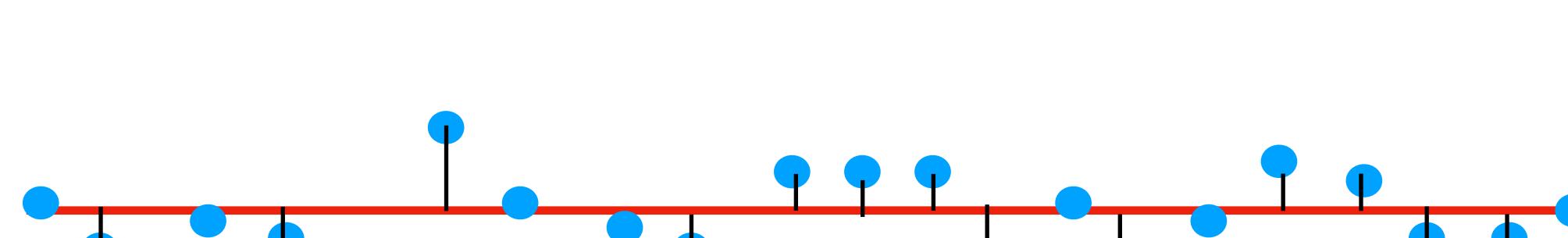
Dimensionality reduction : PCA

Dimensionality reduction : transformation of data from a **high-dimensional space** into a **low-dimensional space**

Principal Component Analysis (PCA) : **Linear approach** to dimensionality reduction : the idea is to linearly project the high-dimensional data into a low-dimensional data



The two features F1 and F2 have a positive correlation

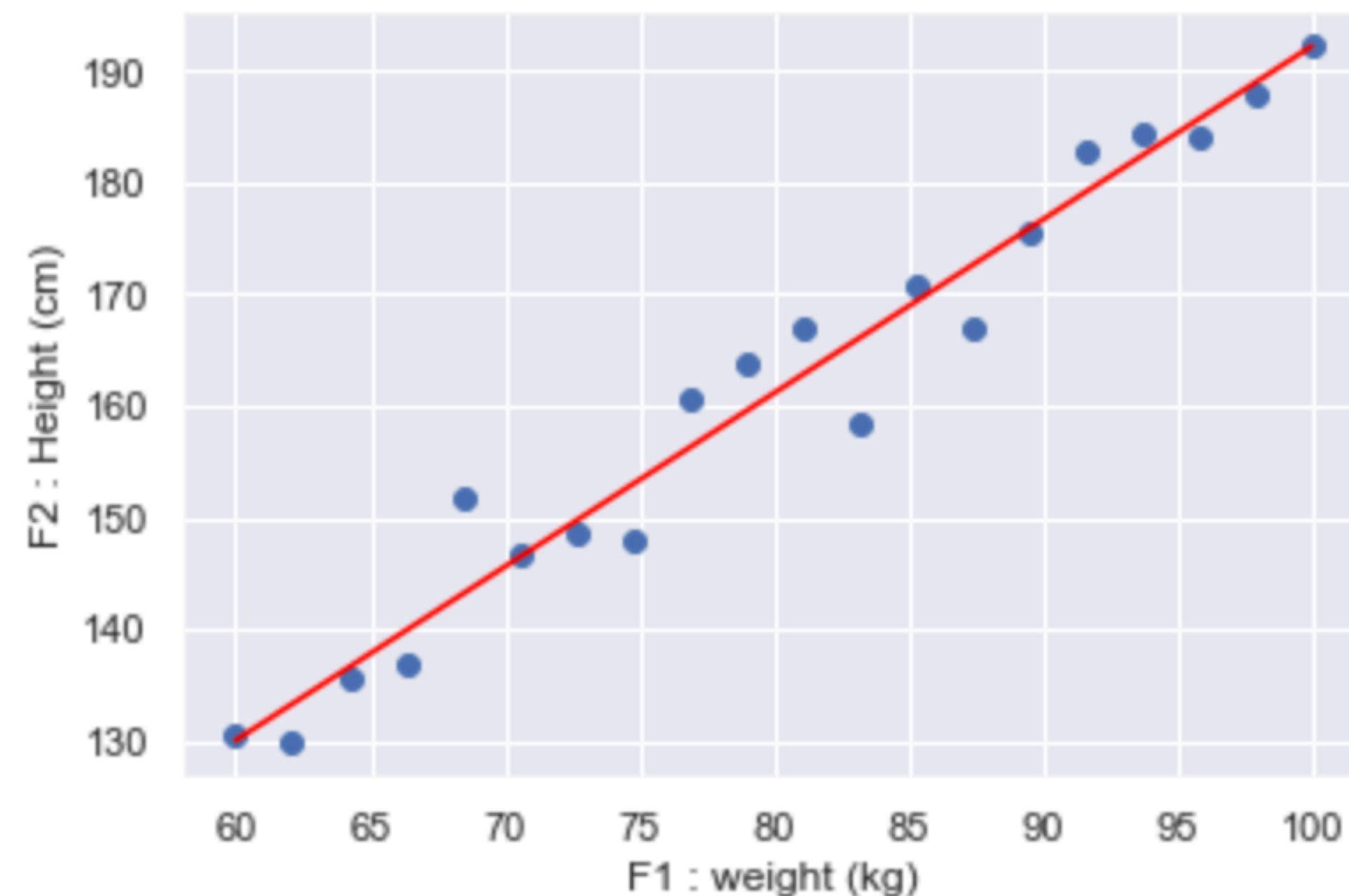


3. Probabilistic dimensionality reduction

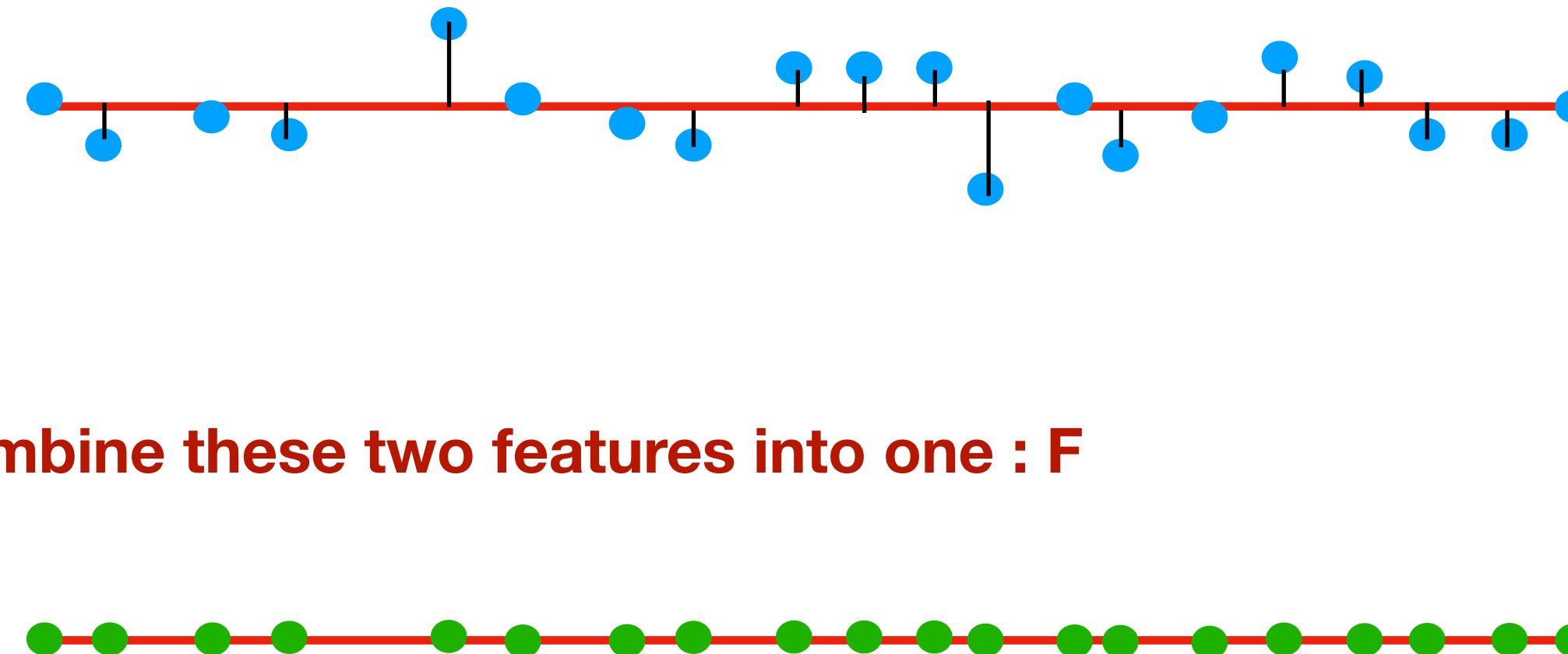
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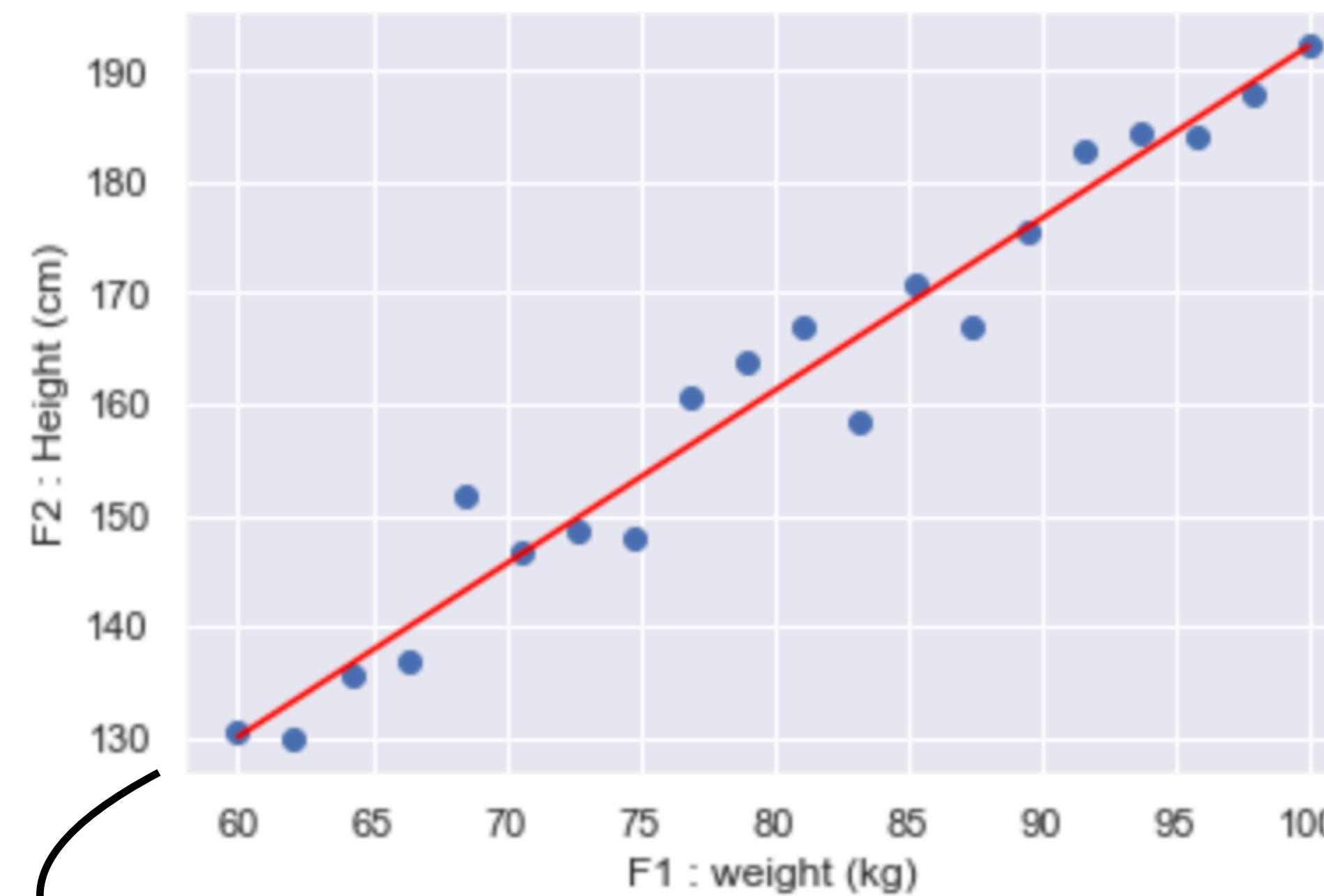


3. Probabilistic dimensionality reduction

Dimensionality reduction : PCA

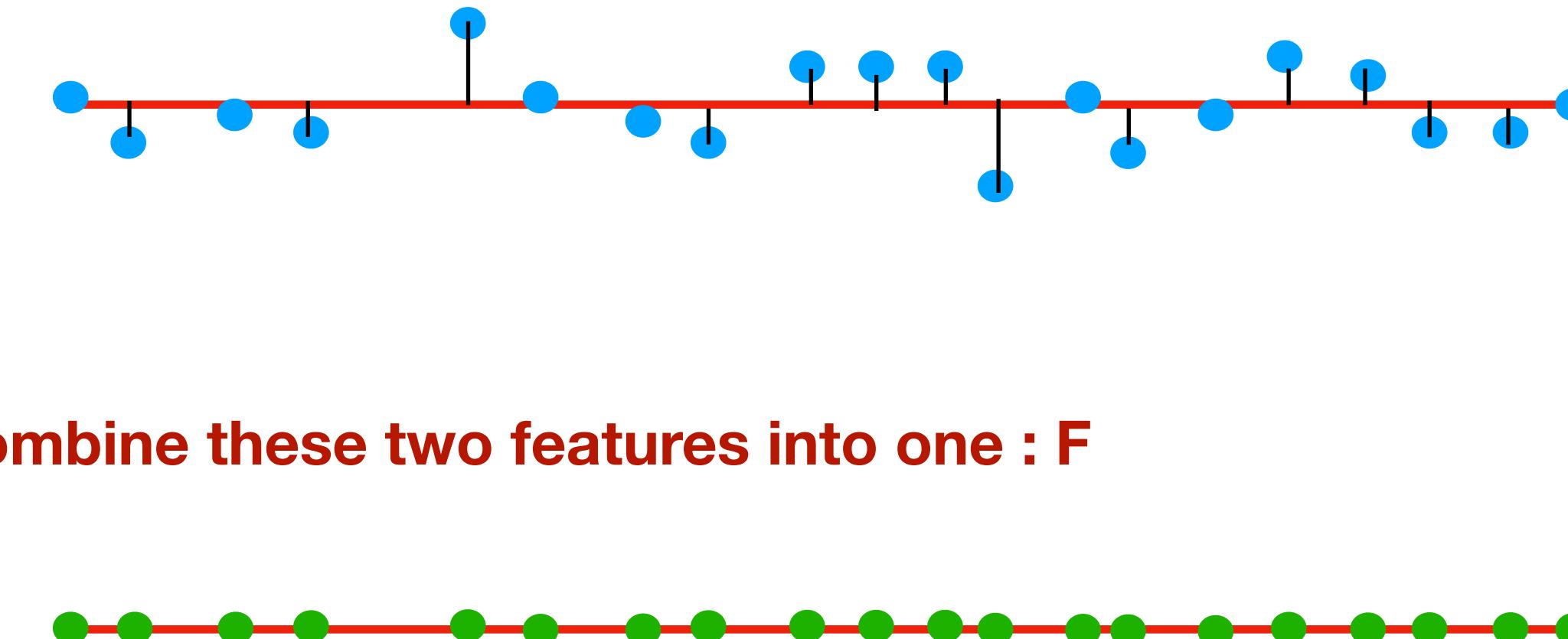
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Principal Component Analysis (PCA) : **Linear approach** to dimensionality reduction : the idea is to linearly project the high-dimensional data into a low-dimensional data



The two features F1 and F2 have a positive correlation

Combine these two features into one : F



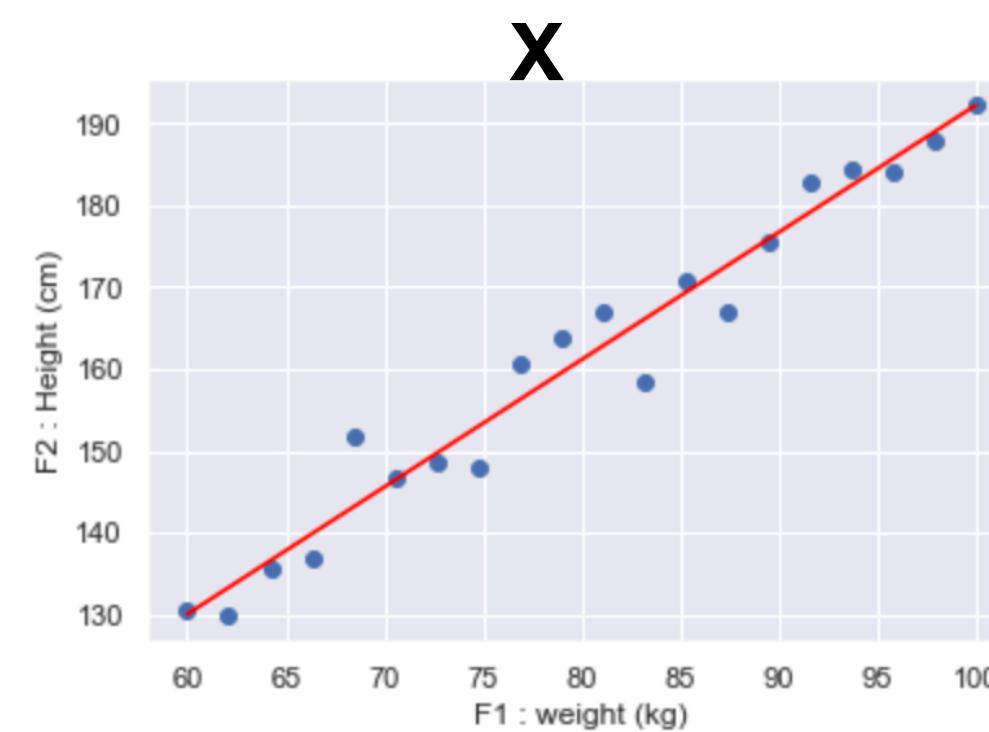
This line corresponds to the eigenvector associated to the greatest eigenvalue of the covariance matrix

3. Probabilistic dimensionality reduction

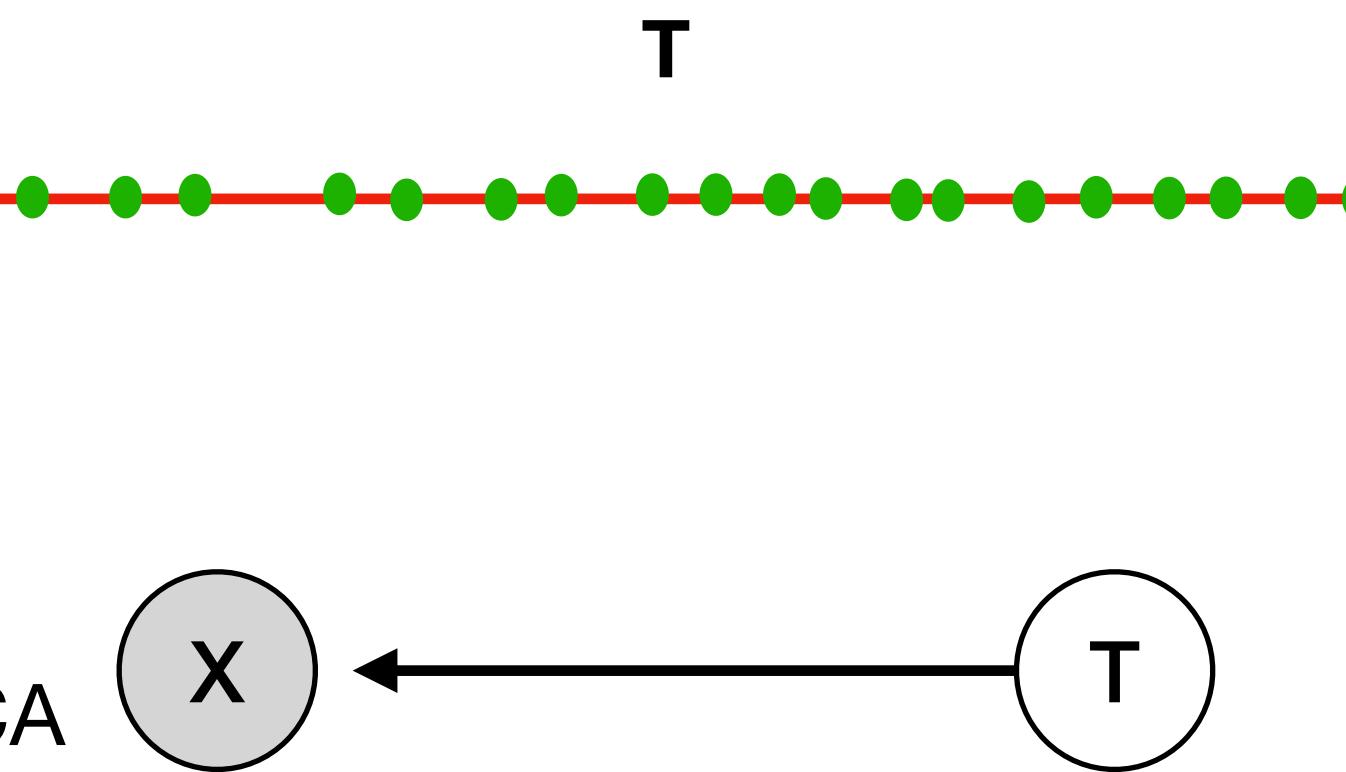
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Dimensionality reduction : transformation of data from a **high-dimensional space** into a **low-dimensional space**

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How do we reduce ?



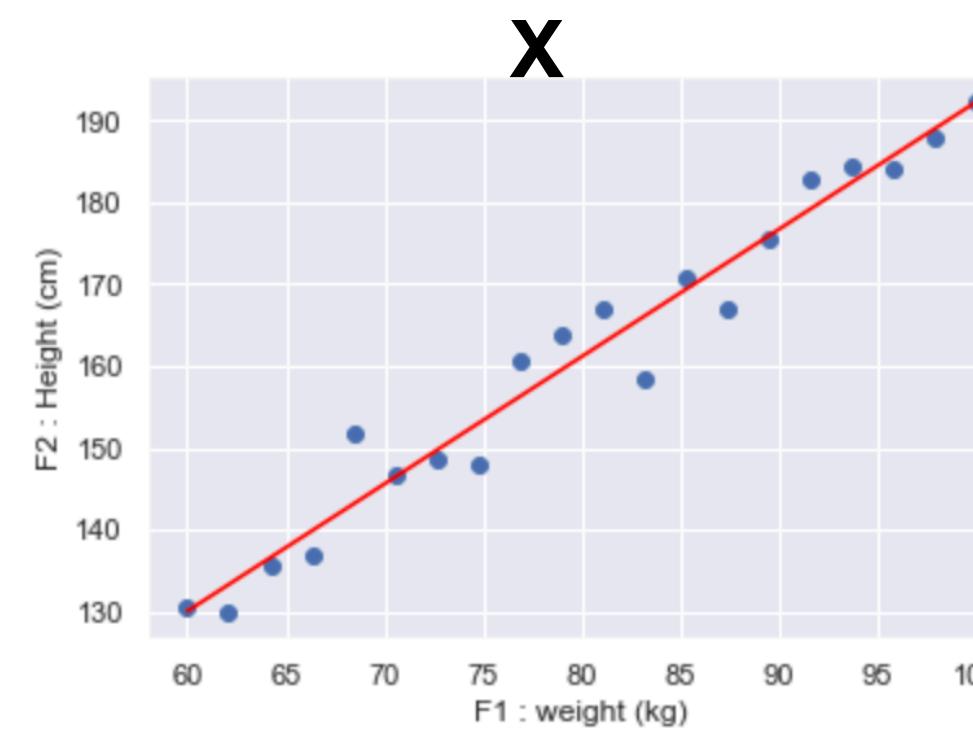
Probabilistic PCA : a probabilistic point of view of PCA

3. Probabilistic dimensionality reduction

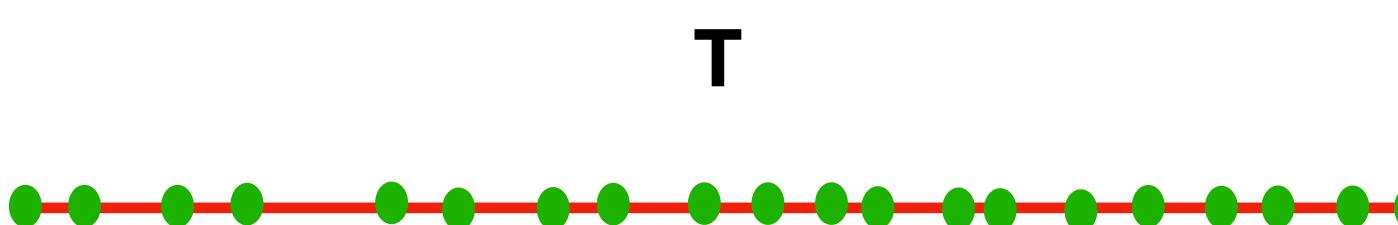
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How do we **reduce** ?



Probabilistic PCA : a probabilistic point of view of PCA

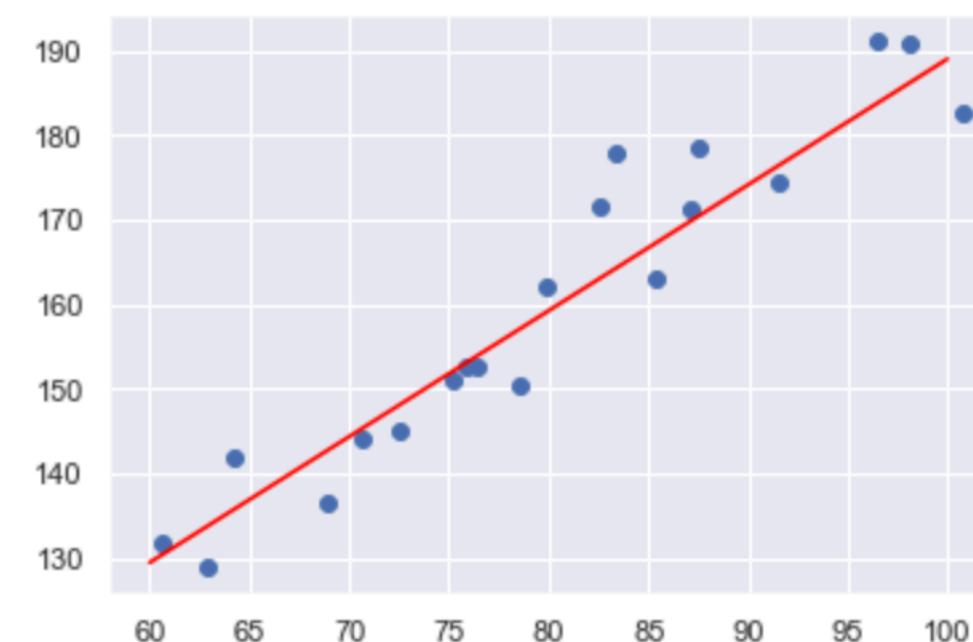


$$p(t_i) = \mathcal{N}(t_i | 0, I_2)$$

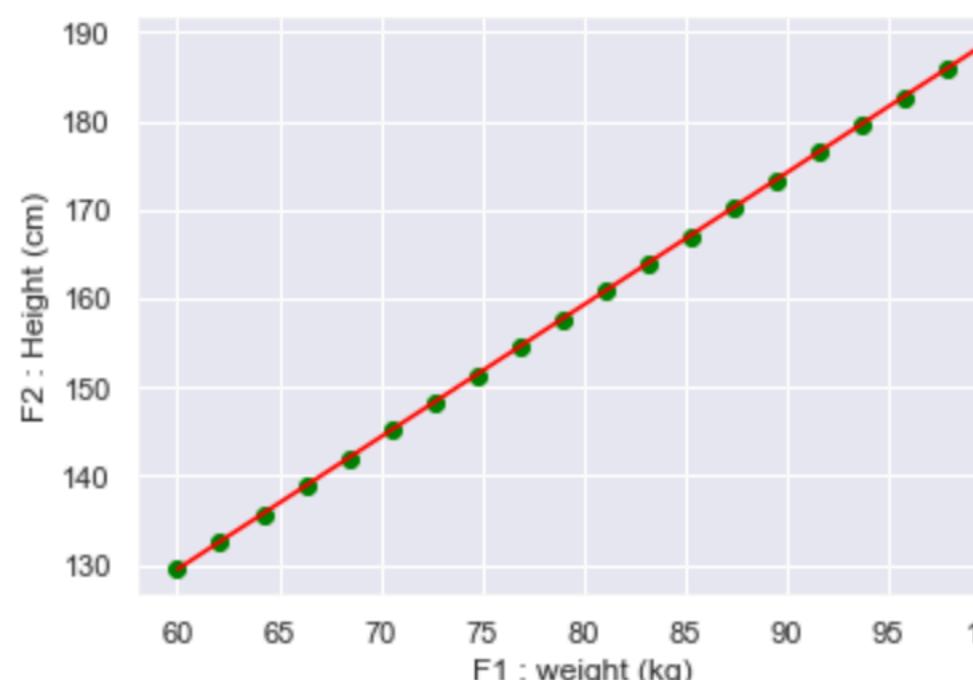
$$x_i = W t_i + b$$

$$x_i = W t_i + b + \epsilon_i \text{ with } \epsilon_i \sim \mathcal{N}(0, \Sigma)$$

$$p(x_i | t_i, \theta) = \dots$$



How do we **generate** ?

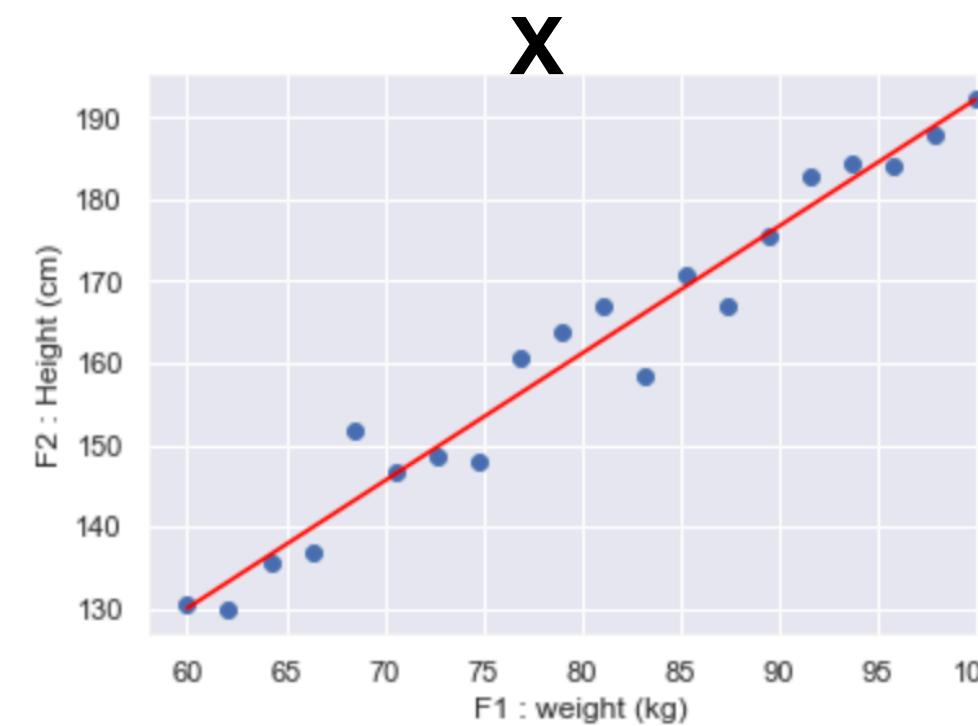


3. Probabilistic dimensionality reduction

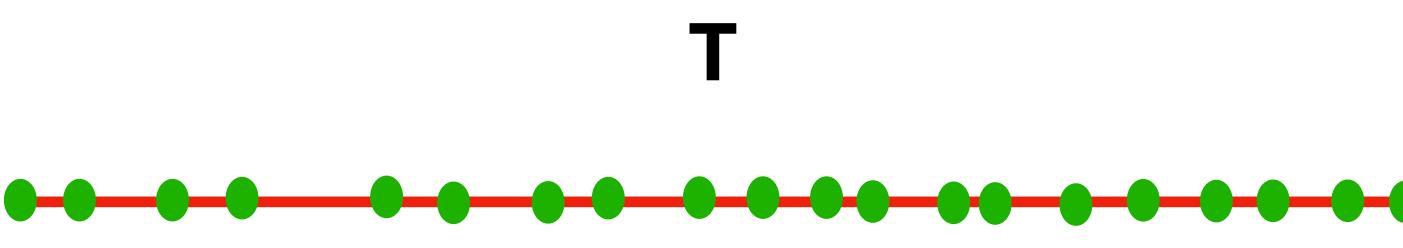
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Probabilistic PCA : a probabilistic point of view of PCA



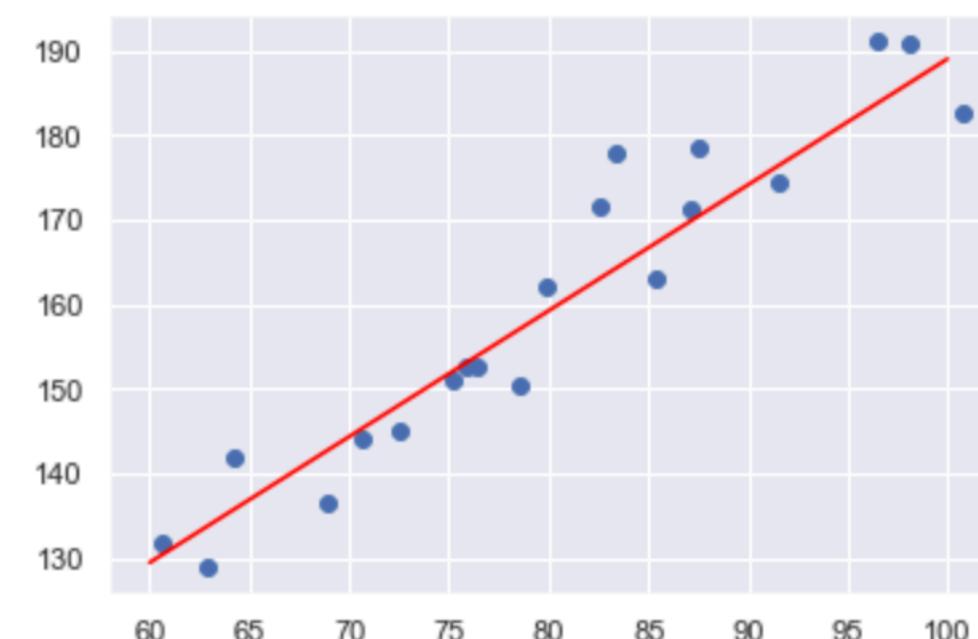
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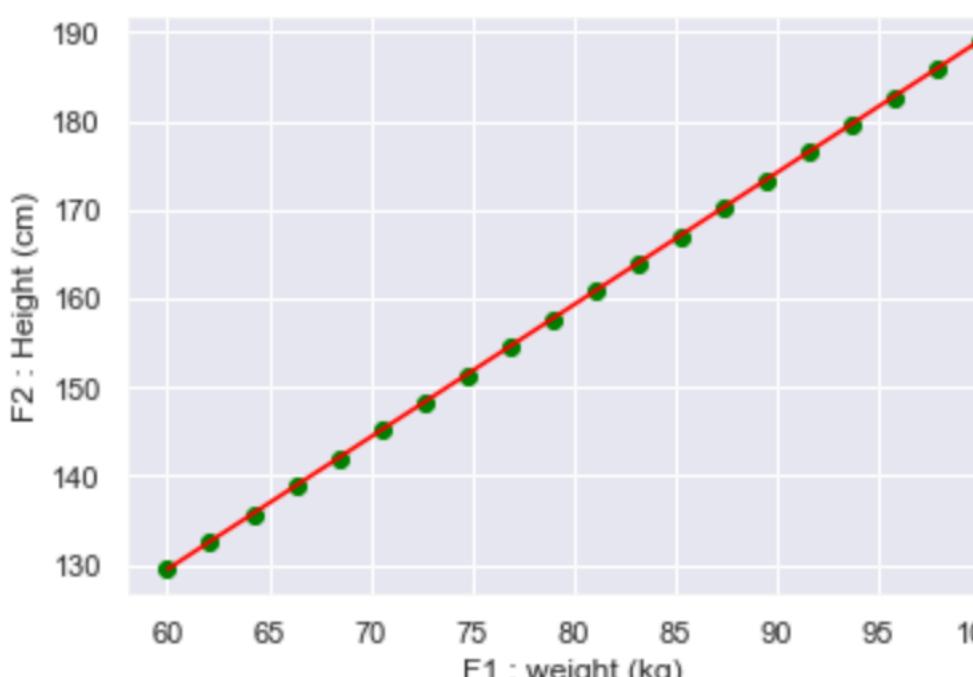
$$x_i = W t_i + b + \epsilon_i \text{ with } \epsilon_i \sim \mathcal{N}(0, \Sigma)$$

$$p(x_i | t_i, \theta) = \mathcal{N}(Wt_i + b, \Sigma)$$

$$\begin{aligned} p(x | \theta) &= \prod_{i=1, \dots, n} p(x_i | \theta) \\ &= \prod_{i=1, \dots, n} \int p(x_i | t_i, \theta) p(t_i) dt_i \end{aligned}$$



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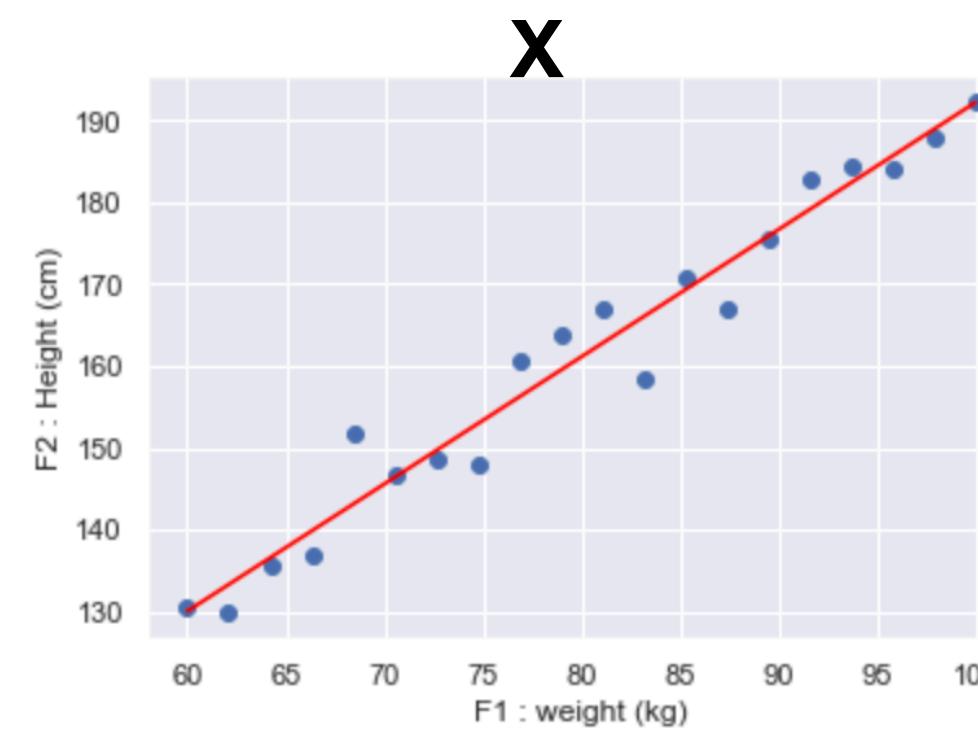


3. Probabilistic dimensionality reduction

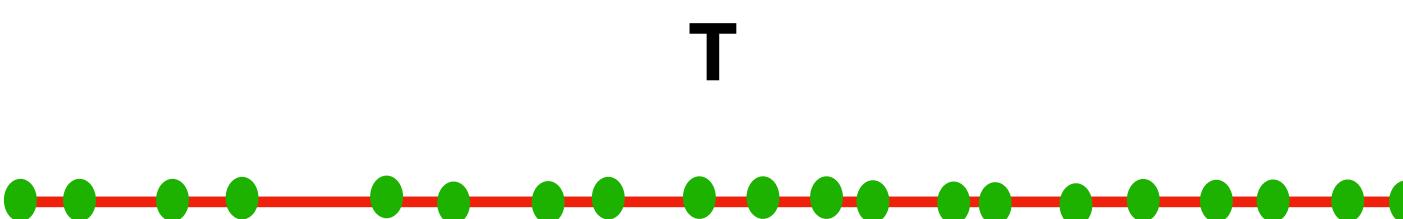
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Dimensionality reduction : transformation of data from a **high-dimensional space** into a **low-dimensional space**

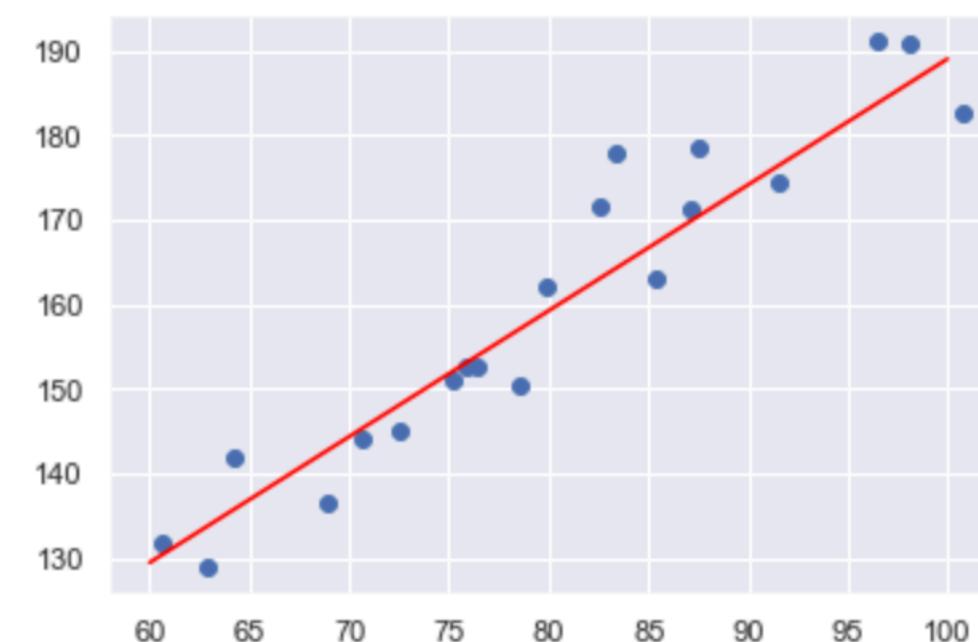
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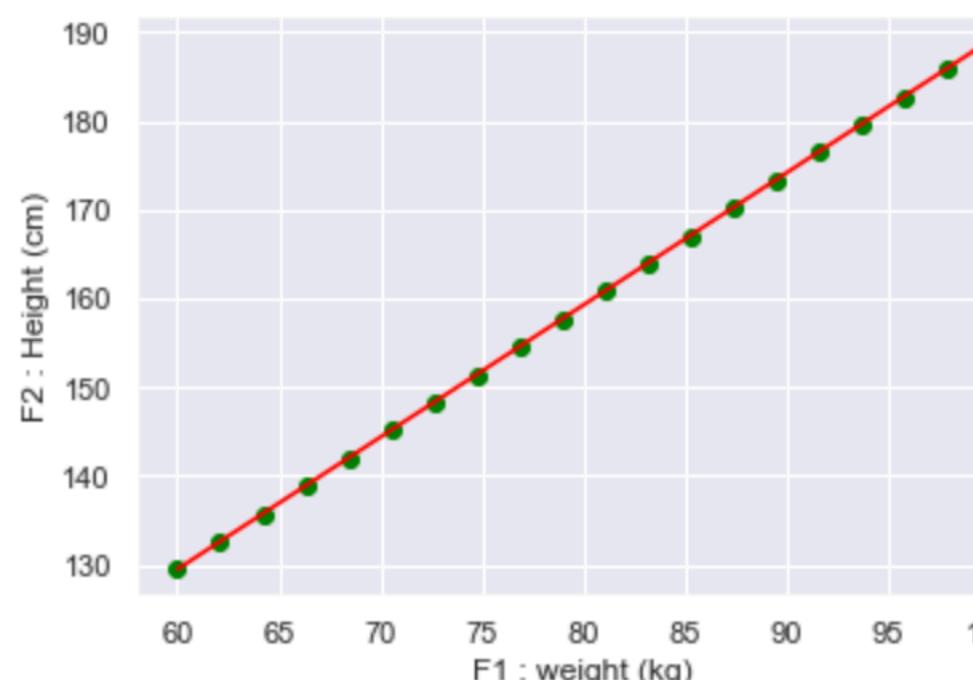
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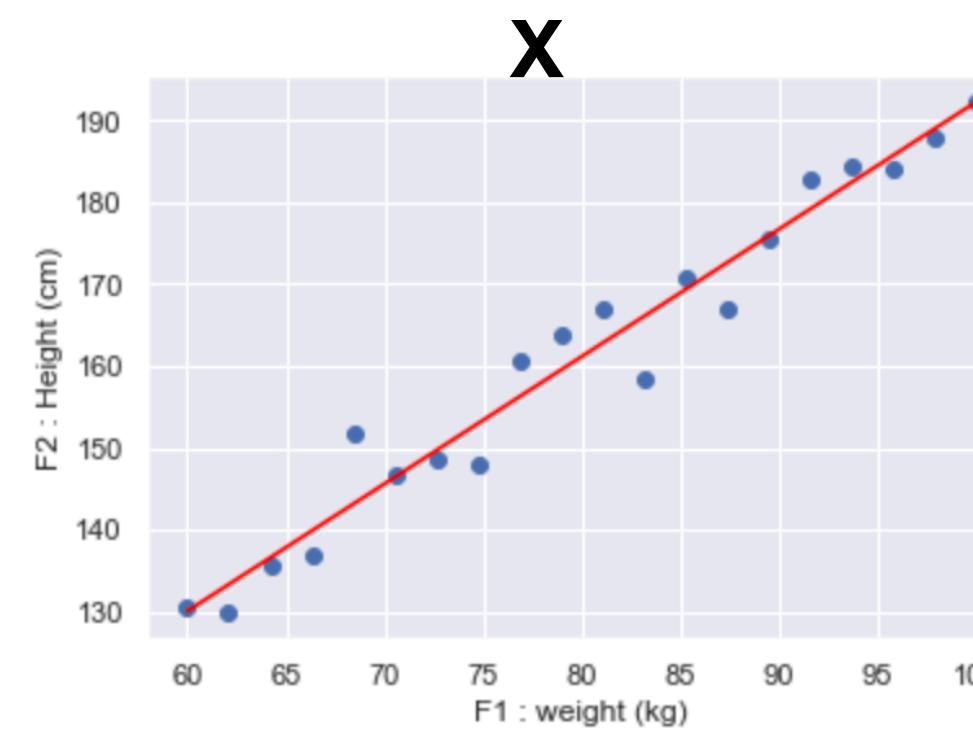
Normal conjugacy !

3. Probabilistic dimensionality reduction

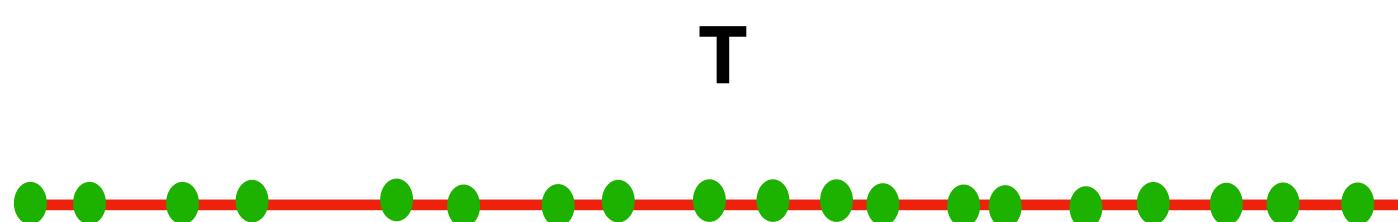
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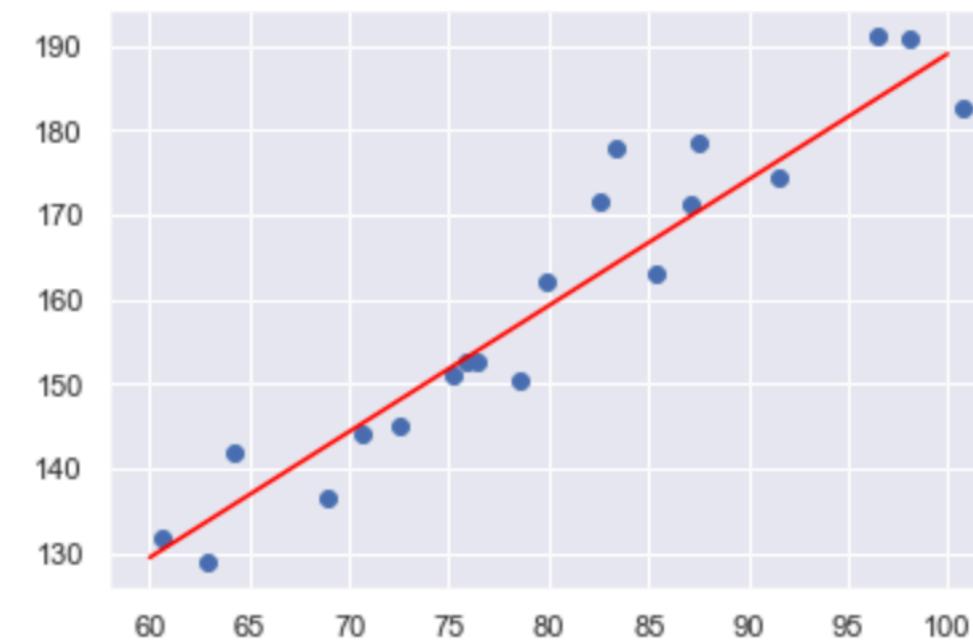
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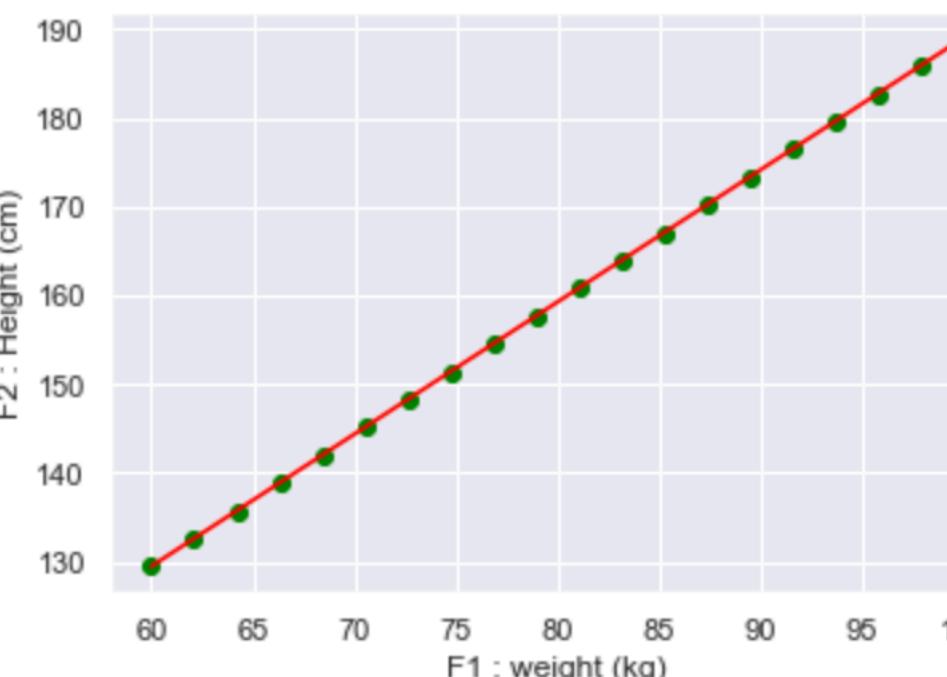
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$$= \prod_{i=1, \dots, n} \int p(x_i | t_i, \theta) p(t_i) dt_i$$

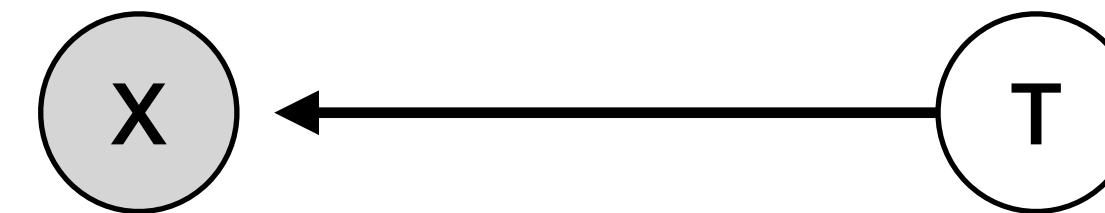
Normal conjugacy !

Easy to do EM here !

3. Probabilistic dimensionality reduction

Dimensionality reduction : probabilistic PCA (PPCA)

Probabilistic PCA : a probabilistic point of view of PCA



EM for PPCA :

E-step : $q(t_i) = p(t_i | x_i, \theta) = \frac{p(x_i | t_i, \theta) p(t_i)}{\text{constant}}$ prior conjugacy

M-step : $\max_{\theta} \leftarrow E_{q(t)} \sum_i \log p(x_i | t_i, \theta) p(t_i)$
 $= \sum_i E_{q(t_i)} \log \left(\frac{1}{\text{const}} e^{-\frac{(x_i - w t_i + b)^2}{2\sigma^2}} e^{-\frac{t_i^2}{2}} \right)$
 $= \sum_i \log \left(\frac{1}{\text{const}} \right) + \underbrace{\sum_i E_{q(t_i)} \log \left(e^{-\frac{(x_i - w t_i + b)^2}{2\sigma^2}} e^{-\frac{t_i^2}{2}} \right)}$

Some cool things with PPCA :

- We can fill **missing values**
- **Hyperparameters** tuning
- We can do **mixture of PPCA**

quadratic function on t ,
so we can do it analytically



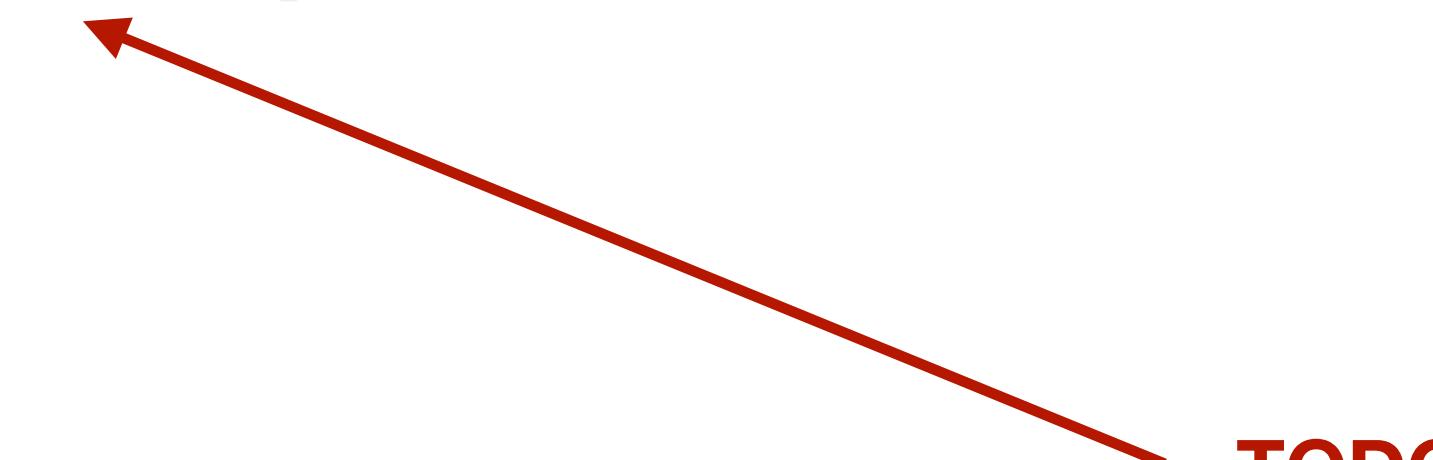
4

Applications and examples : notebook

Application and examples

website : <https://curiousml.github.io/>

- Master of Science in Artificial Intelligence Systems : **Bayesian Machine Learning** by François HU
 - **Lecture 1** : Bayesian statistics [[Lecture](#)]
 - **Lecture 2** : Latent Variable Models and EM-algorithm [Soon available]
 - **Lecture 3** : Variational Inference and intro to NLP [Soon available]
 - **Lecture 4** : Markov Chain Monte Carlo [Soon available]
 - **Lecture 5** : [Oral presentations]
 - **Training session / prerequisite** : Statistics with python [[Notebook](#)], [[Data](#)]
 - **Practical work 1** : Conjugate distributions [[Notebook](#)] [[Correction](#)]
 - **Practical work 2** : Probabilistic K-means and probabilistic PCA [[Notebook](#)]
 - **Practical work 3** : Topic Modeling with LDA [Soon available]
 - **Practical work 4** : MCMC samples [Soon available]

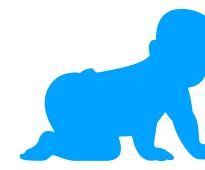


TODO

!

Road map

Bayesian statistics



1

Bayesian perspective :

$$P(\theta | X) = \frac{P(X, \theta)}{P(X)} = \frac{P(X | \theta) \cdot P(\theta)}{P(X)}$$

Likelihood Prior distribution

Posterior distribution

θ parameters

X observations

Exemple :
Naive Bayes classifier,
Linear regression,

Pros :
- exact posterior

Cons :
- conjugate prior
maybe inadequate

MAP : $\arg \max_{\theta} P(X | \theta) \cdot P(\theta)$

Conjugate distribution



Latent variable models

2

Hidden variable models :

$$P(X | \theta) = \sum_{t \in T_{\text{indexes}}} P(X, T = t | \theta)$$

$$P(X, T | \theta) = P(X | T, \theta)P(T | \theta)$$

Exemple :
GMM, K-means, PCA/PPCA

Pros :

- fewer parameters / simpler models
- hidden variable sometimes meaningful
- clustering / dimensionality reduction

Cons :

- harder to work with
- requires math
- only local maximum or saddle point
- EM : the posterior of T could be intractable

Variational Inference

3

Markov Chain Monte Carlo



Extensions

5