

from optimal. In DBMs, all of the hidden units within a layer are conditionally independent given the other layers. This lack of intralayer interaction makes it possible to use fixed point equations to actually optimize the variational lower bound and find the true optimal mean field expectations (to within some numerical tolerance).

The use of proper mean field allows the approximate inference procedure for DBMs to capture the influence of top-down feedback interactions. This makes DBMs interesting from the point of view of neuroscience, because the human brain is known to use many top-down feedback connections. Because of this property, DBMs have been used as computational models of real neuroscientific phenomena (Series *et al.*, 2010; Reichert *et al.*, 2011).

One unfortunate property of DBMs is that sampling from them is relatively difficult. DBNs only need to use MCMC sampling in their top pair of layers. The other layers are used only at the end of the sampling process, in one efficient ancestral sampling pass. To generate a sample from a DBM, it is necessary to use MCMC across all layers, with every layer of the model participating in every Markov chain transition.

20.4.2 DBM Mean Field Inference

The conditional distribution over one DBM layer given the neighboring layers is factorial. In the example of the DBM with two hidden layers, these distributions are $P(\mathbf{v} \mid \mathbf{h}^{(1)})$, $P(\mathbf{h}^{(1)} \mid \mathbf{v}, \mathbf{h}^{(2)})$ and $P(\mathbf{h}^{(2)} \mid \mathbf{h}^{(1)})$. The distribution over *all* hidden layers generally does not factorize because of interactions between layers. In the example with two hidden layers, $P(\mathbf{h}^{(1)}, \mathbf{h}^{(2)} \mid \mathbf{v})$ does not factorize due to the interaction weights $\mathbf{W}^{(2)}$ between $\mathbf{h}^{(1)}$ and $\mathbf{h}^{(2)}$ which render these variables mutually dependent.

As was the case with the DBN, we are left to seek out methods to approximate the DBM posterior distribution. However, unlike the DBN, the DBM posterior distribution over their hidden units—while complicated—is easy to approximate with a variational approximation (as discussed in section 19.4), specifically a mean field approximation. The mean field approximation is a simple form of variational inference, where we restrict the approximating distribution to fully factorial distributions. In the context of DBMs, the mean field equations capture the bidirectional interactions between layers. In this section we derive the iterative approximate inference procedure originally introduced in Salakhutdinov and Hinton (2009a).

In variational approximations to inference, we approach the task of approxi-