# Statistical Machine Learning Methods for High-dimensional Neural Population Data Analysis

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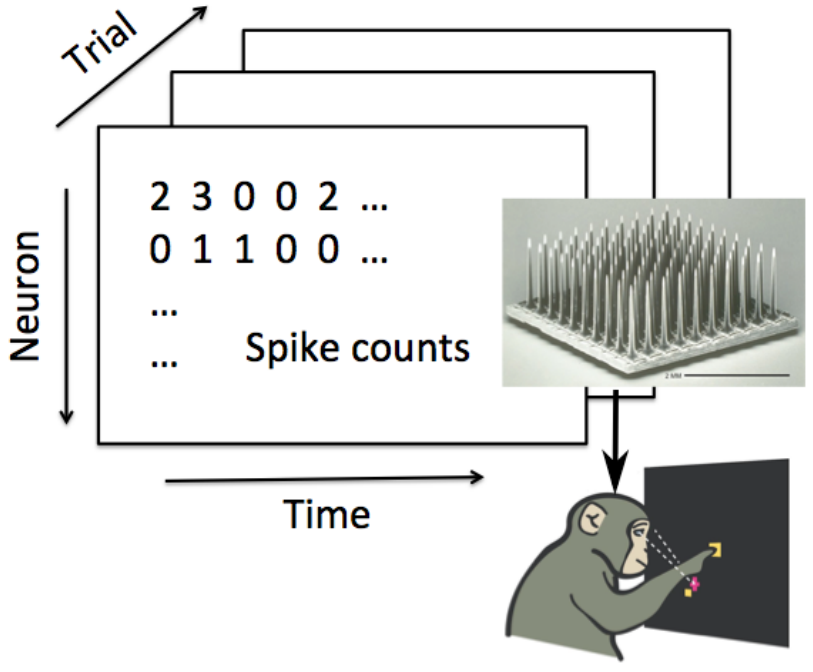
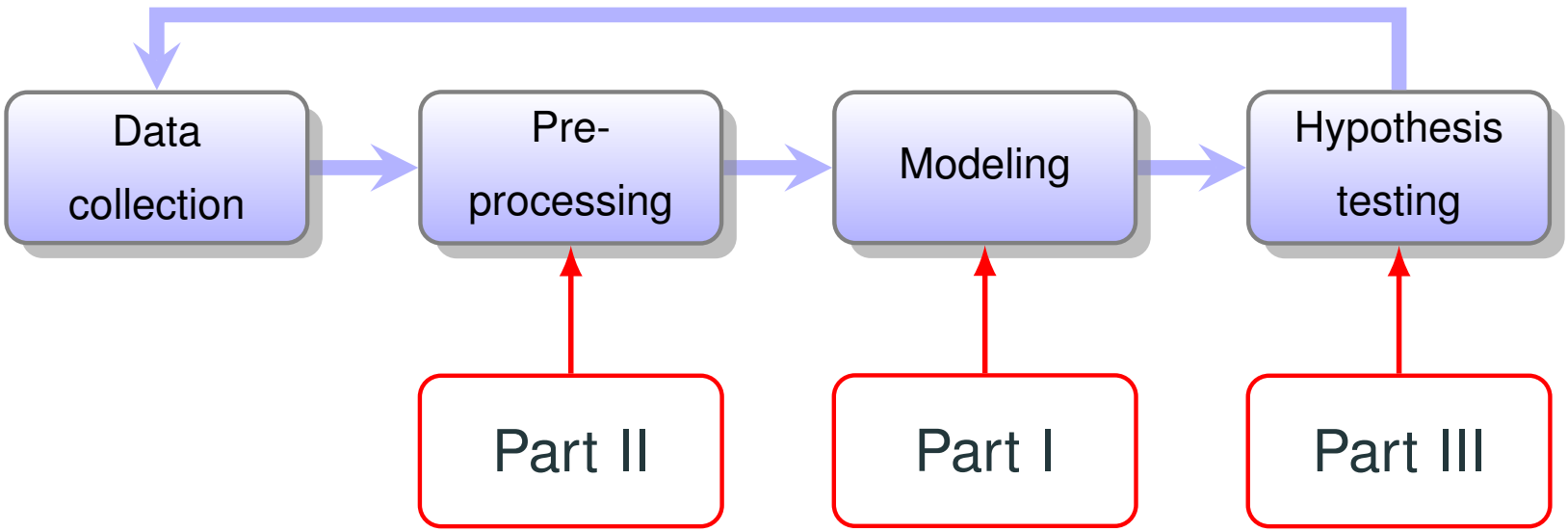
# Overview




- Neuroscience + Big data = Opportunities!

# Overview


Data collection
Pre-processing
Modeling
Hypothesis testing
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Part I
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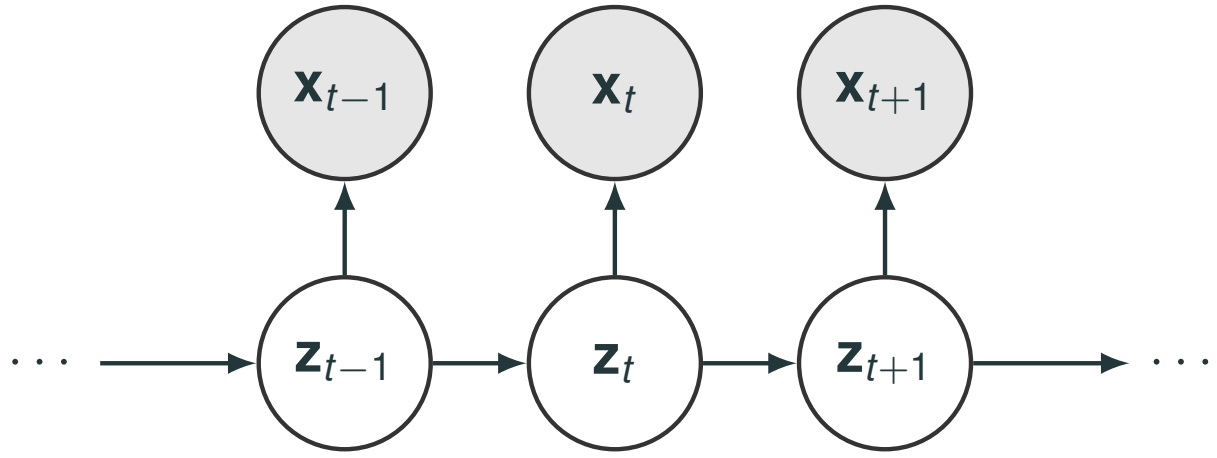
# State space models

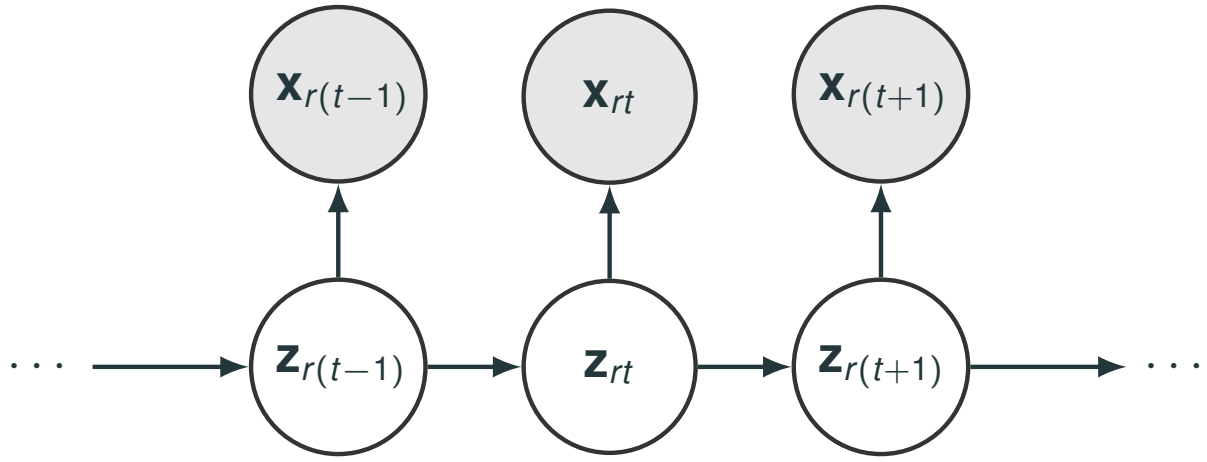



- $\mathbf{x}_t \in \mathbb{N}^n$: spike counts; $\mathbf{z}_t \in \mathbb{R}^m$: latent variables
- Joint distribution

$$p(\mathbf{x}, \mathbf{z}) = \underbrace{p(\mathbf{z}_1)}_{\text{Initial distribution}} \underbrace{\prod_{t=1}^{T-1} p(\mathbf{z}_{t+1}|\mathbf{z}_t)}_{\text{Transition model}} \underbrace{\prod_{t=1}^{T} p(\mathbf{x}_t|\mathbf{z}_t)}_{\text{Observation model}}$$

- Interpretation of latent variables: Unobserved neuron, intension; Dynamical view of motor data

# State space models: multiple trials




- $r = 1, ..., R$: trial number
- $\mathbf{x}_{rt} \in \mathbb{N}^n$: spike counts; $\mathbf{z}_{rt} \in \mathbb{R}^m$: latent variables
- Joint distribution

$$p(\mathbf{x}, \mathbf{z}) = \prod_{r=1}^{R} \left[ \underbrace{p(\mathbf{z}_{r1})}_{\text{Initial distribution}} \underbrace{\prod_{t=1}^{T-1} p(\mathbf{z}_{r(t+1)}|\mathbf{z}_{rt})}_{\text{Transition model}} \underbrace{\prod_{t=1}^{T} p(\mathbf{x}_{rt}|\mathbf{z}_{rt})}_{\text{Observation model}} \right]$$

# Common parameterization and our extensions

- Common assumptions for latent dynamics: linear Gaussian dynamical system (LDS)

$$\mathbf{z}_1 \sim \mathcal{N}(\mu_1, Q_1)$$
$$\mathbf{z}_{t+1}|\mathbf{z}_t \sim \mathcal{N}(A\mathbf{z}_t, Q)$$

- Common observation models:

$$\mathbf{x}_t|\mathbf{z}_t \sim \underbrace{\underbrace{\mathcal{N}(C\mathbf{z}_t + d, \Sigma)}_{\text{model mismatch}} \text{ or } \underbrace{\text{Poisson}\left(\exp(C\mathbf{z}_t + d)\right)}_{\text{equal dispersion}}}_{\text{stringent assumptions}}$$

- Our extensions for observation model:
  - Generalized count distribution (GCLDS) (Gao et al. 2015)
  - Flexible nonlinear observation (fLDS) (Gao et al. 2016)

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# Motivation

- Doubly stochastic Poisson model implies overdispersion

$$\left.\begin{aligned} \mathbf{z} &\sim p(\mathbf{z}) \\ \mathbf{x} &\sim \text{Poisson}(f(\mathbf{z})) \end{aligned}\right\} \Rightarrow \text{var}(\mathbf{x}) \geq E(\mathbf{x})$$

- Need a more flexible distribution to separate firing rate variability with noise variability.

$$\text{var}(\mathbf{x}) = \underbrace{\text{var}\left(E(\mathbf{x}|\mathbf{z})\right)}_{\text{firing rate variability}} + \underbrace{E\left(\text{var}(\mathbf{x}|\mathbf{z})\right)}_{\text{noise variability}}$$

# Generalized count distribution family

- Generalized count (GC) distribution family

$$p_{\text{Poisson}}(x;\lambda) \propto \frac{\exp\{\log\lambda \cdot x\}}{x!}, \quad x \in \mathbb{N}$$

$$\Downarrow$$

$$p_{\mathcal{GC}}(x;\theta,g(\cdot)) \propto \frac{\exp(\theta \cdot x + g(x))}{x!}, \quad x \in \mathbb{N}$$

  where $\theta \in \mathbb{R}$, $g(\cdot) : \mathbb{N} \to \mathbb{R}$.
- Parameterizes all the count distributions redundantly.
- Given $g(\cdot)$, $\theta$ controls the expectation.
- $g(\cdot)$ controls the "shape" of the distribution.
  Convex/concave/linear $g(\cdot)$ implies
  overdispersed/underdispered/Poisson distribution.

# Model formulation

- Linear dynamical systems with generalized count observation

$$\begin{aligned} \mathbf{z}_{r1} &\sim \mathcal{N}(\mu_1, Q_1) \\ \mathbf{z}_{r(t+1)}|\mathbf{z}_{rt} &\sim \mathcal{N}(A\mathbf{z}_{rt}, Q) \\ x_{rti} &\sim \mathcal{GC}(c_i^T \mathbf{z}_{rt}, g_i(\cdot)), i = 1, ..., n \end{aligned}$$

- Practical considerations
  - Set $g_i(k) = -\infty$ for $k > K$ to facilitate computation;
  - Ridge penalty on the $2^{\text{nd}}$ difference of $g_i(\cdot)$ to avoid overfitting;
  - Set $g_i(0) = 0$ without loss of generality.

# Variational Bayes Expectation Maximization (VBEM)

- $\mathbf{x}$: data, $\mathbf{z}$: latent variables, $\theta$: model parameters,
- Often hard to compute $p_\theta(\mathbf{x}) = \int p_\theta(\mathbf{x}, \mathbf{z}) d\mathbf{z}$ and $p_\theta(\mathbf{z}|\mathbf{x})$.
- Approximate the posterior by a tractable distribution family.

$$p_\theta(\mathbf{z}|\mathbf{x}) \approx q(\mathbf{z}) \in \mathcal{Q}$$

- Optimize a lower bound of log likelihood, or ELBO

$$\begin{aligned} \text{ELBO}(\theta, q) &= \int \left[\log p_\theta(\mathbf{x}, \mathbf{z}) - \log q(\mathbf{z})\right] q(\mathbf{z}) d\mathbf{z} \\ &= \log p_\theta(\mathbf{x}) - \text{KL}(q(\mathbf{z}) || p_\theta(\mathbf{z}|\mathbf{x})) \leq \log p_\theta(\mathbf{x}) \end{aligned}$$

# Variational Bayes Expectation Maximization (VBEM)

- VBEM: Optimize ELBO$(\theta, q) \leq \log p_\theta(\mathbf{x})$ iteratively
  - E-step: For a fixed $\theta$, optimize $q$
  - M-step: For a fixed $q$, optimize $\theta$
- VBEM for GCLDS
  - We set $q$ to be multivariate Gaussian
  - We derive a looser but tractable ELBO
  - E-step: fast Laplace approximation initialization + dual optimization
  - M-step: convex optimization + analytical solution

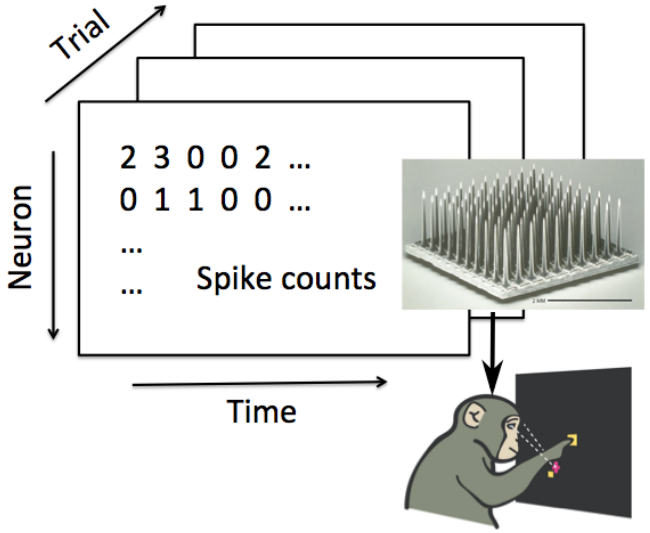
# Experiments

- For both simulated and real dataset, we compare GCLDS with PLDS (Poisson observation model)

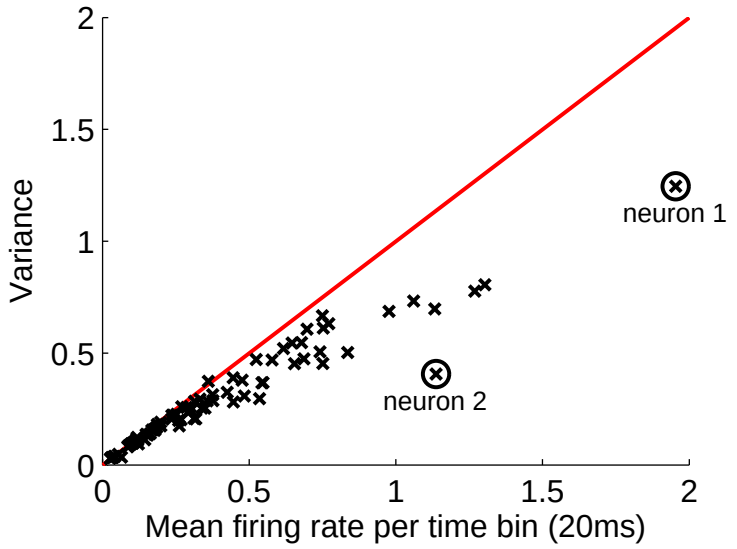
| | Mean | Variance | Likelihood |
|---|---|---|---|
| PLDS | ✓ | ✗ | ✗ |
| GCLDS | ✓ | ✓ | ✓ |

# Real data analysis: data

Data




Variance and mean of spike counts

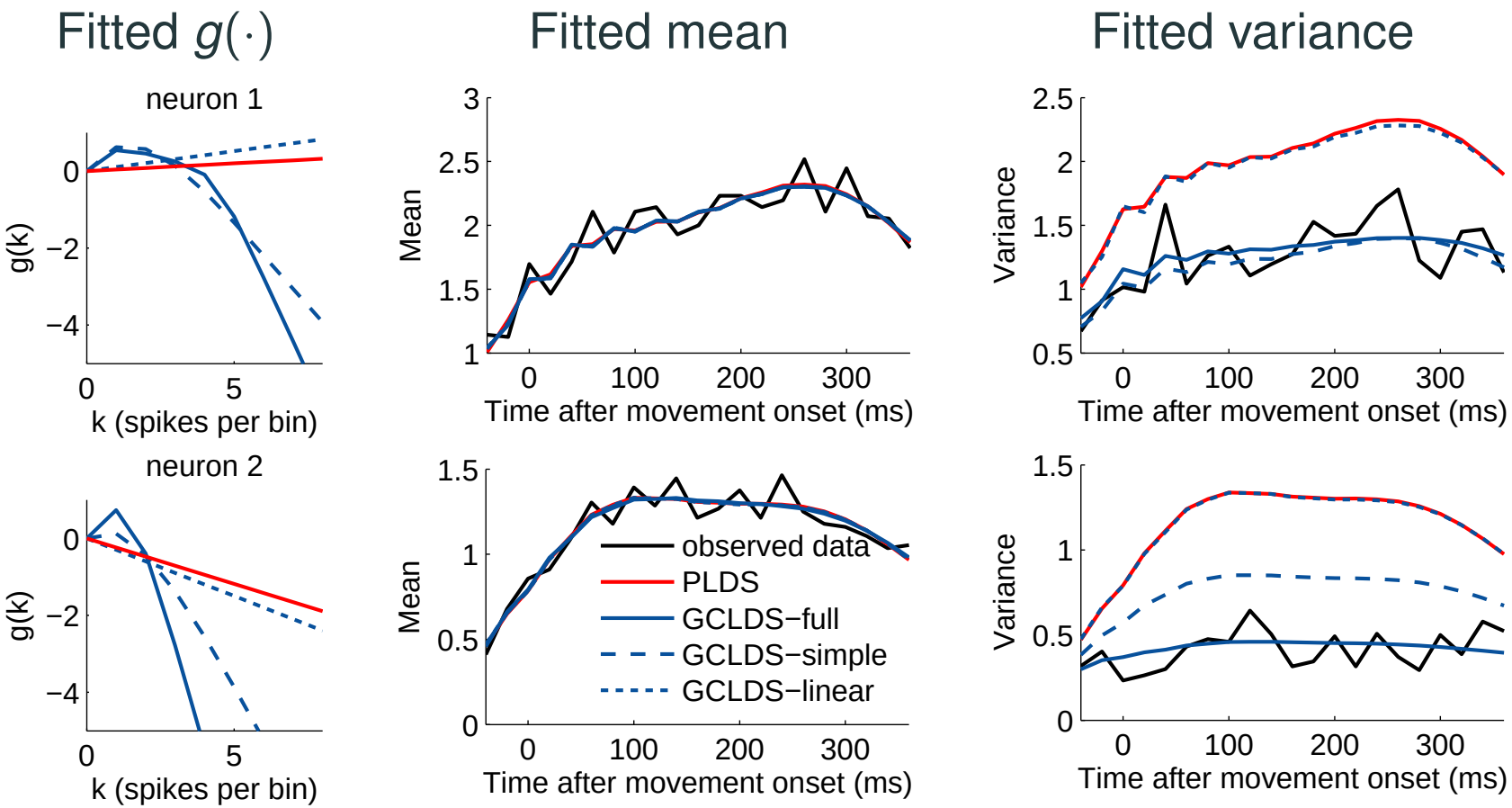



- Center-out reaching experiments
- Multi-electrode array recording
- Strong under-dispersion

# Real data analysis: algorithms

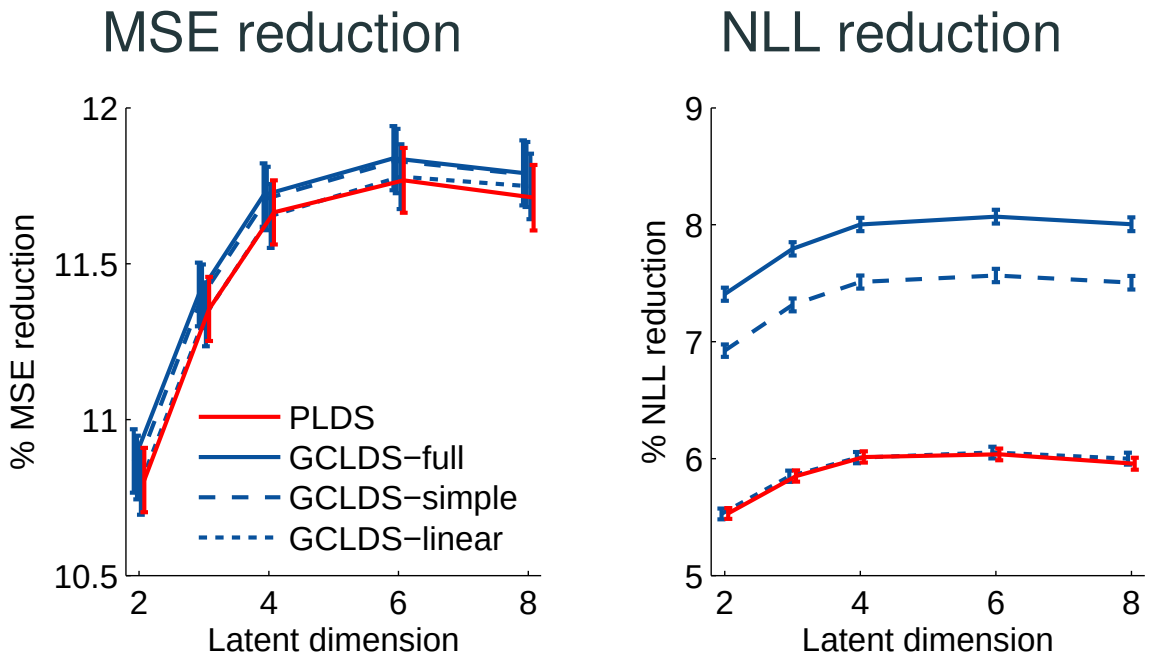
- Main algorithms to be compared
  - PLDS: Poisson observation
  - GCLDS-full: Generalized count observation, individual $g(\cdot)$ across neurons
- Two control cases for GCLDS
  - GCLDS-linear: truncated linear $g(\cdot)$ (truncated Poisson)
  - GCLDS-simple: $g(\cdot)$ shared across neurons (up to a linear function)

# Real data analysis: single neuron fit



# Real data analysis: population fit

- Leave-one-neuron-out prediction



# Conclusion and discussion

- Summary
  - Incorporated generalized count family into state space models.
  - Developed VBEM algorithm.
  - Observed superior fitted result on real neural data.
- Extensions
  - $g(\cdot)$ vary across time?
  - Share information of $g(\cdot)$ across neurons? (hierarchical model?)
  - Generative models for under-dispersion?
- Gao Y, Buesing L, Shenoy KV, Cunningham JP (2015) High-dimensional neural spike train analysis with generalized count linear dynamical systems. NIPS 2015.

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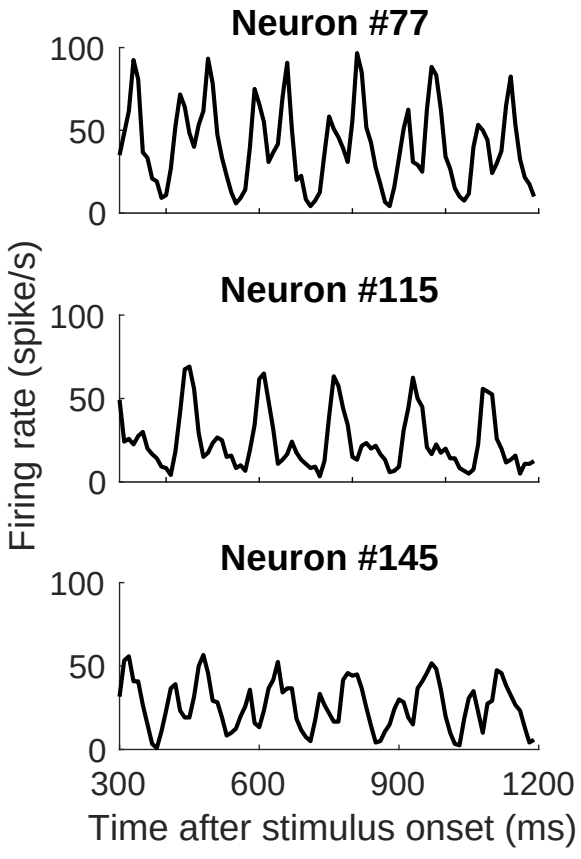
# Motivation

- Neural activities lie in a low-dimensional nonlinear manifold rather than a linear subspace
- Flexible observation model makes the state space model more expressive



# Model formulation: fLDS

- Linear dynamical systems with nonlinear link and count observation

$$
\begin{aligned}
\mathbf{z}_{r1} &\sim \mathcal{N}(\mu_1, Q_1) \\
\mathbf{z}_{r(t+1)} | \mathbf{z}_{rt} &\sim \mathcal{N}(A\mathbf{z}_{rt}, Q) \\
x_{rti} &\sim \text{Poisson}(f_i(\mathbf{z}_{rt})) \text{ (PfLDS)} \\
&\quad \text{or } \mathcal{GC}(f_i(\mathbf{z}_{rt}), g_i(\cdot)) \text{ (GCfLDS)}
\end{aligned}
$$

  where $f_i$ is a nonlinear function parameterized by a neural network

- Linear latent dynamics: simple, tractable, interpretable
- Nonlinear observation: flexible

# Inference algorithm: AEVB (high level idea)

- Auto-encoding Variational Bayes (AEVB)
- Learn a mapping (recognition model) from data to the approximate posterior distribution of latent variable.
- Jointly optimize the generative model parameters and recognition model parameters.
- Naturally incorporate stochastic optimization to handle large datasets.

# Inference algorithm: AEVB (algorithm)

- Decompose ELBO by trials

$$\text{ELBO}(\theta, q) = \sum_{r=1}^{R} \int \left[\log p_\theta(\mathbf{x}_r, \mathbf{z}_r) - \log q(\mathbf{z}_r)\right] q(\mathbf{z}_r) d\mathbf{z}_r$$

- Map data $\mathbf{x}_r$ to $q(\mathbf{z}_r)$ by a parameterized function

$$q(\mathbf{z}_r) = q_\phi(\mathbf{z}_r; \mathbf{x}_r) = \mathcal{N}\left(\mu_\phi(\mathbf{x}_r), \Sigma_\phi(\mathbf{x}_r)\right)$$

- Learn both $\theta$ and $\phi$ by optimizing ELBO

$$\text{ELBO}(\theta, \phi) = \sum_{r=1}^{R} \int \left[\log p_\theta(\mathbf{x}_r, \mathbf{z}_r) - \log q_\phi(\mathbf{z}_r; \mathbf{x}_r)\right] q_\phi(\mathbf{z}_r; \mathbf{x}_r) d\mathbf{z}_r$$

- Do stochastic optimization with gradient of a single trial

# Inference algorithm: AEVB (important details)

- Specific parameterization of the recognition model

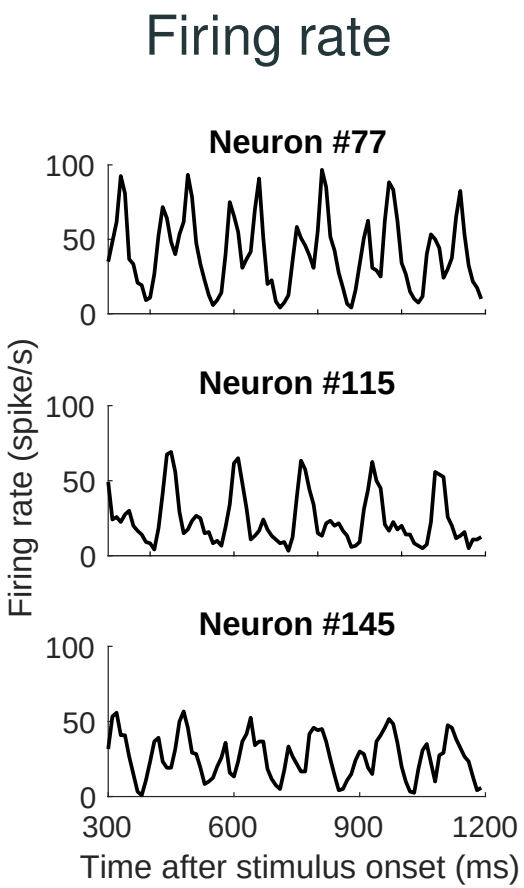
$$q(\mathbf{z}_r) = q_\phi(\mathbf{z}_r; \mathbf{x}_r) = \mathcal{N}\left(\mu_\phi(\mathbf{x}_r), \Sigma_\phi(\mathbf{x}_r)\right)$$

  - Block tri-diagonal precision matrix that agrees with Markovian structure
  - Potentially useful to perform filtering in an online fashion
- Reparameterization trick for stochastic optimization
  - Easy implementation
  - Low variance

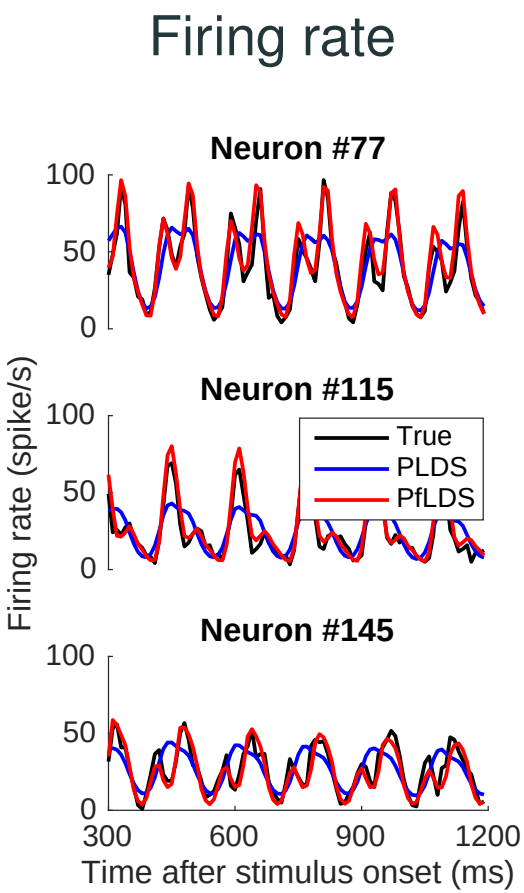
# Experiments

| | Mean | Variance | Likelihood | Concise representation |
|---|---|---|---|---|
| PLDS | ✓ | ✗ | ✗ | ✗ |
| GCLDS | ✓ | ✓ | ✓ | ✗ |
| PfLDS | ✓ | ✗ | ✗ | ✓ |
| GCfLDS | ✓ | ✓ | ✓ | ✓ |

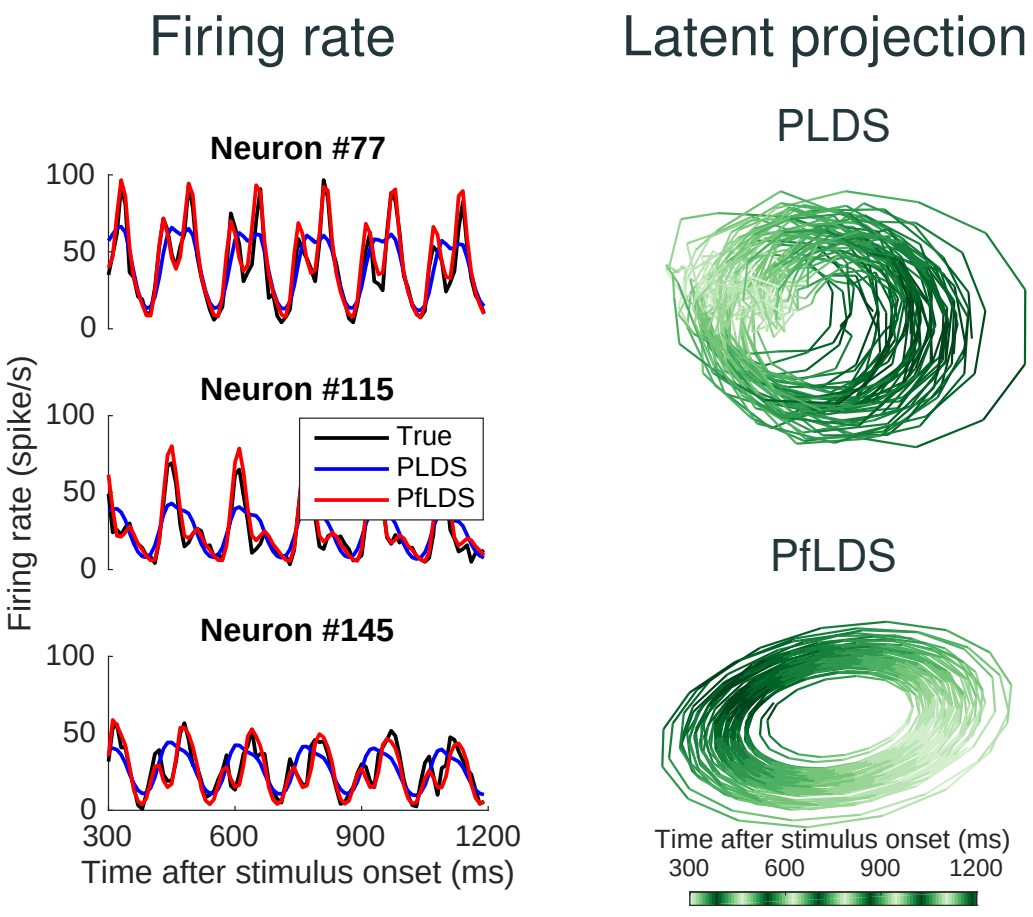
# Real data analysis: primate visual cortex



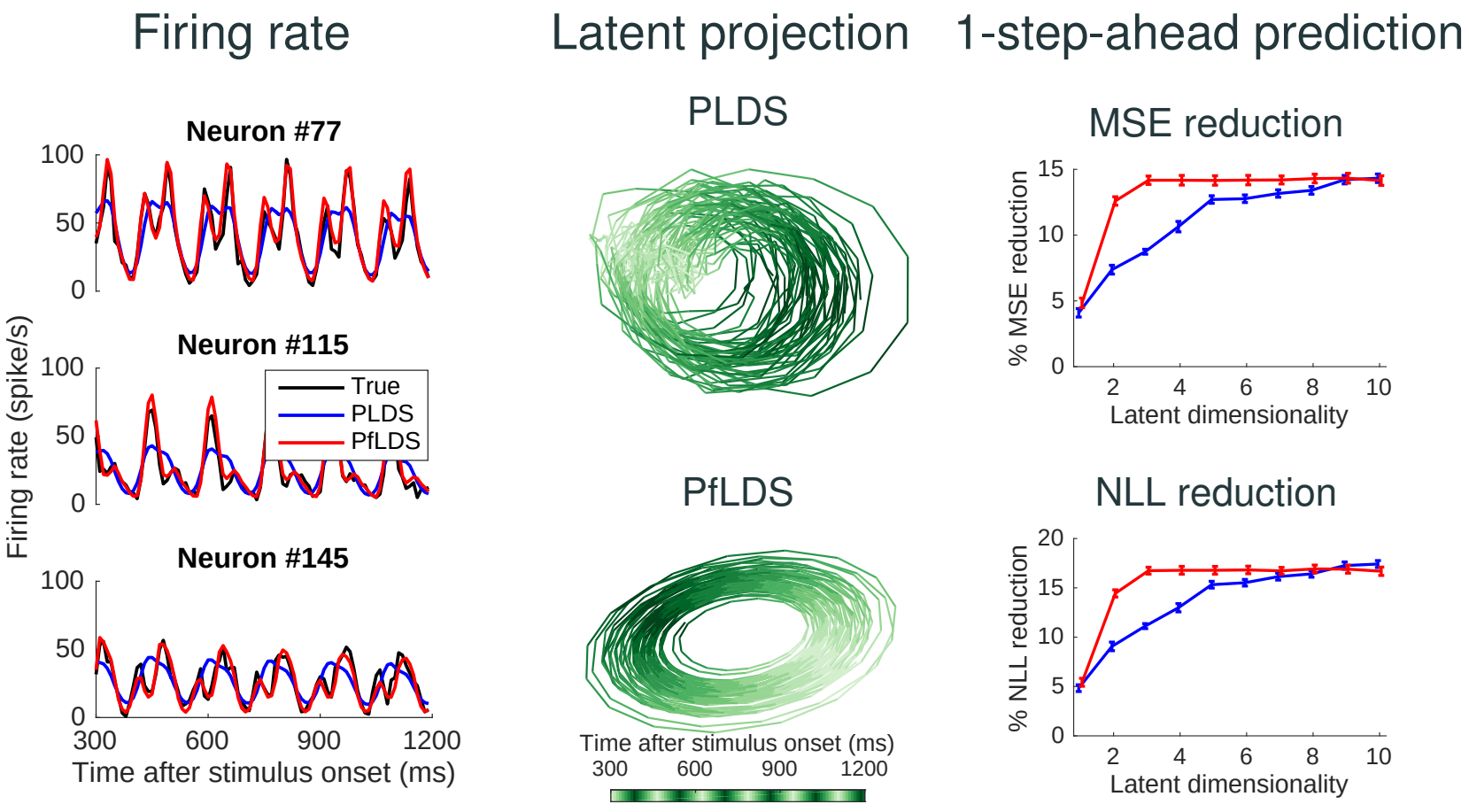
# Real data analysis: primate visual cortex



# Real data analysis: primate visual cortex

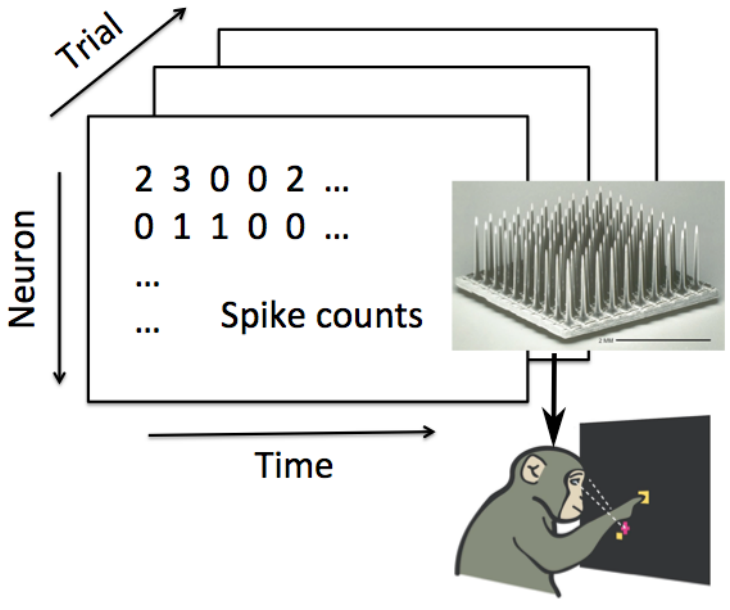


# Real data analysis: primate visual cortex

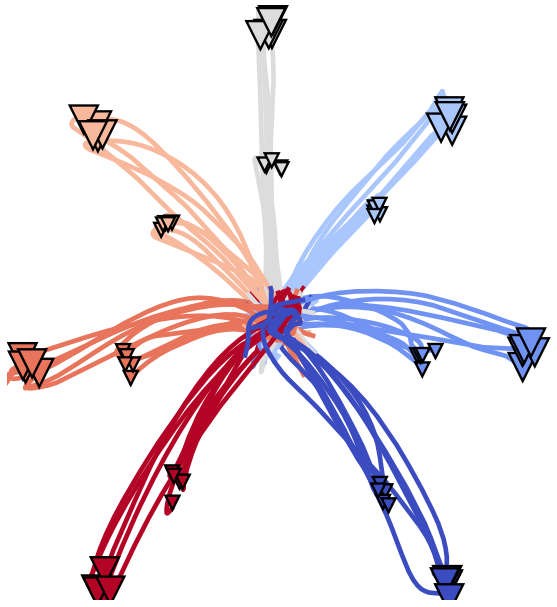


# Real data analysis: Primate motor cortex

Data



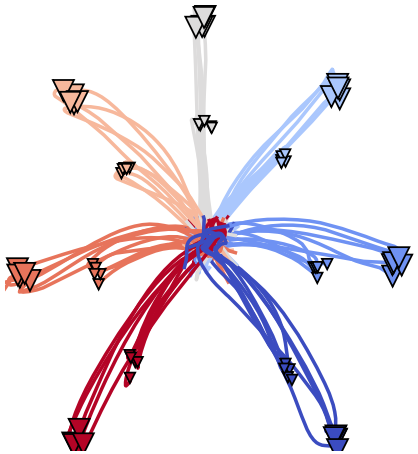

Reaching trajectory



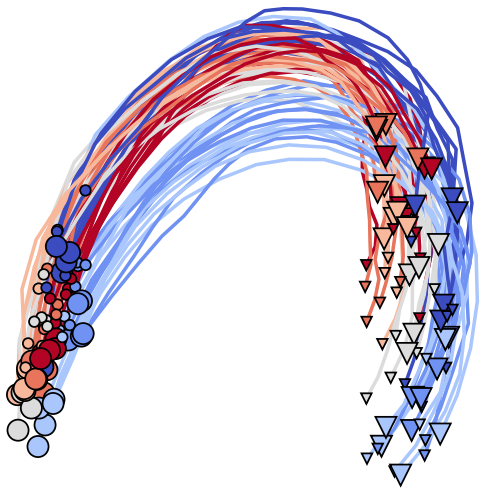
# Real data analysis: Primate motor cortex

- Latent projection with 2 latent dimensions

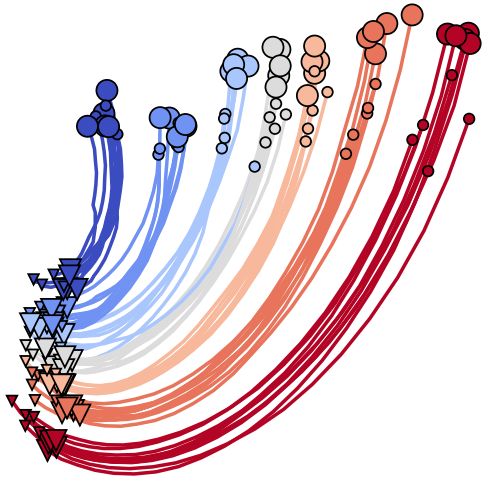
Reaching trajectory



PLDS

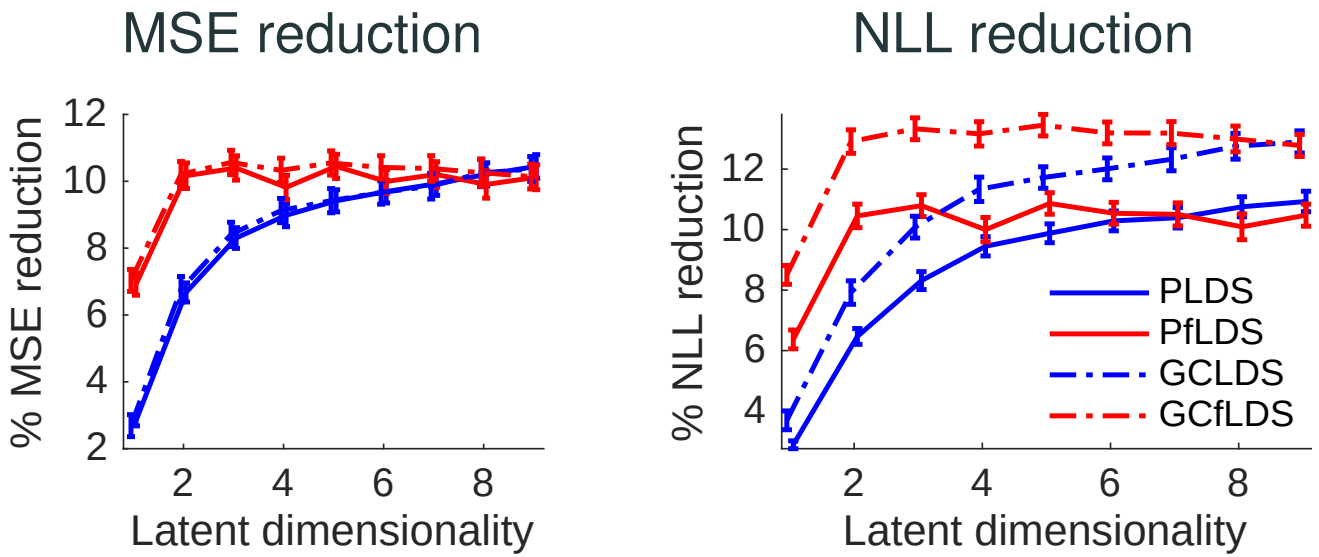


PfLDS



# Real data analysis: Primate motor cortex

- One-step-ahead predictive performance



# Conclusion and discussion

- Summary
  - Incorporated nonlinear observation into state space models.
  - Developed AEVB algorithm (flexible and scalable).
  - Obtain concise latent representation.
- Future work
  - Better stochastic optimization scheme
  - Interpretable nonlinearity
  - Application on more complex datasets
- Gao Y*, Archer E*, Paninski L, Cunningham JP (2016) Linear dynamical neural population models through nonlinear embeddings. NIPS 2016. (* = equal contribution)

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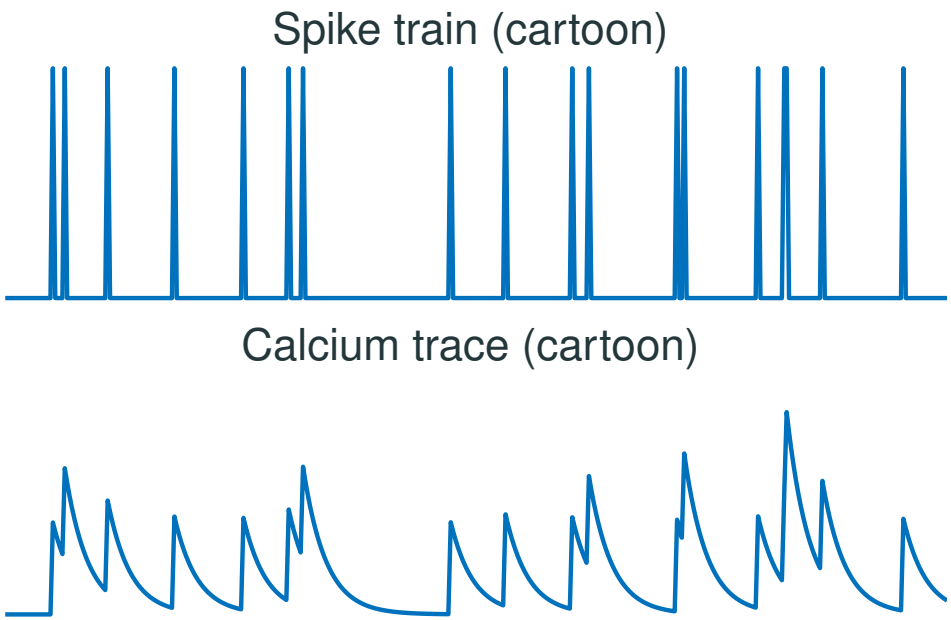
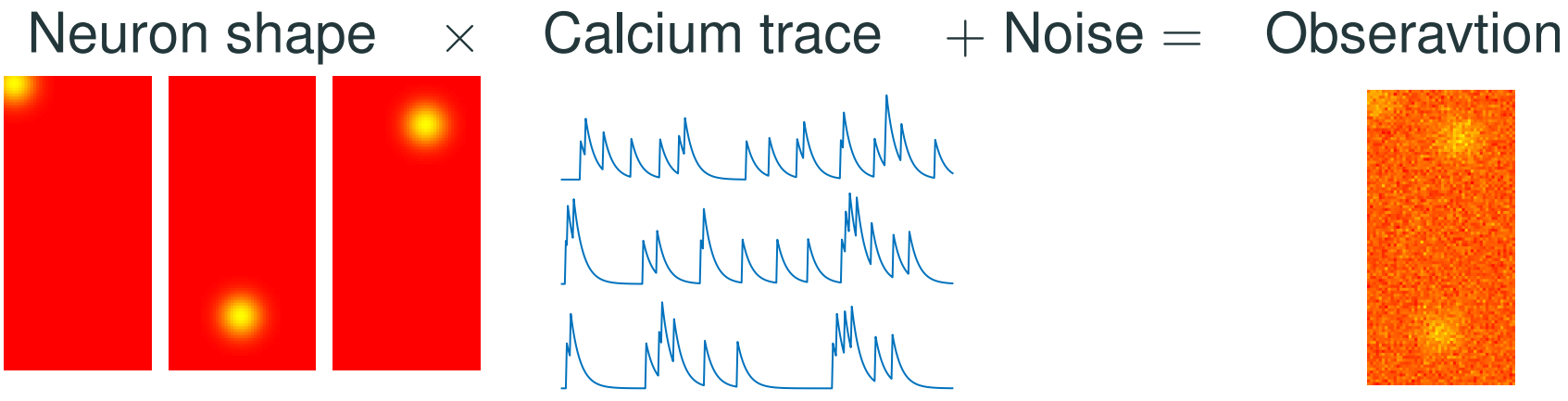
# Introduction: calcium imaging data

- Basic principle: the spiking activity of a neuron induce a transient increase in calcium concentration, which can be indirectly observed by recording the fluorescent properties of certain calcium indicators.



# Introduction: calcium imaging data

- Calcium imaging enables simultaneous recording of many neurons.




- Goal: recover the neuron shape and calcium trace given the observation.

# Model formulation

- $X \in \mathbb{R}^{N \times T}$ represents the calcium imaging data, where each column is a (vectorized) frame that contains $N$ pixels
- Decompose $X$ into a product of $K$ spatial component and temporal component

$$X = D \cdot A^T + \text{noise}$$

  - $D = [D_1, ..., D_K] \in \mathbb{R}^{N \times K}$ represents the neuron shapes
  - $A = [A_1, ..., A_K] \in \mathbb{R}^{T \times K}$ is the neural activities
- Further exploit structure of the components (localized neuron shapes)

# Model formulation: objective

- Structured matrix factorization

$$\begin{aligned} \underset{D,A}{\text{minimize}} \quad & \|X - DA^T\|_2^2 + f_D(D), \\ \text{subject to} \quad & D_k \in \mathcal{D}_w^+; k = 1, \ldots, K, \\ & \|A_k\|_2 \leq c_k, \end{aligned}$$

- $\mathcal{D}_w^+$: non-negative vectors whose nonzero values is within a $w \times w$ window
- $f_D(D)$ regularizes the neuron shape (will discuss later)
- $\|A_k\|_2 \leq c_k$ avoids degenerate solution

# Greedy algorithm

- Identify ROIs one at a time, using the residual un-explained by existing signals.
- At iteration $k$, given the current residue (unexplained by existing ROIs)
  - Greedy identification: Identify the location $p_k$ where the Gaussian kernel explains most of the data (across time)
  - Shape fine tuning: Locally optimize the spatial and temporal component
  - Residue update: Subtract the newly identified signal

# Shape fine tuning

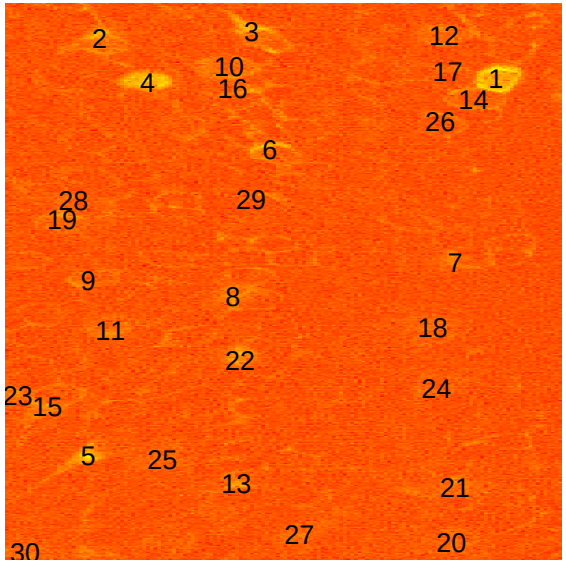
- Given current residue $R$, an identified center pixel $p_k$, denote $S_k$ as a $w \times w$ window centered at $p_k$

$$\begin{aligned} \underset{D_k, A_k}{\text{minimize}} \quad & \|R - D_k A_k^T\|^2 + f(D_k), \\ \text{subject to} \quad & D_{kp} \geq 0, p \in S_k, \\ & D_{kp} = 0, p \notin S_k, \\ & \|A_k\|_2 \leq c_k, \end{aligned}$$

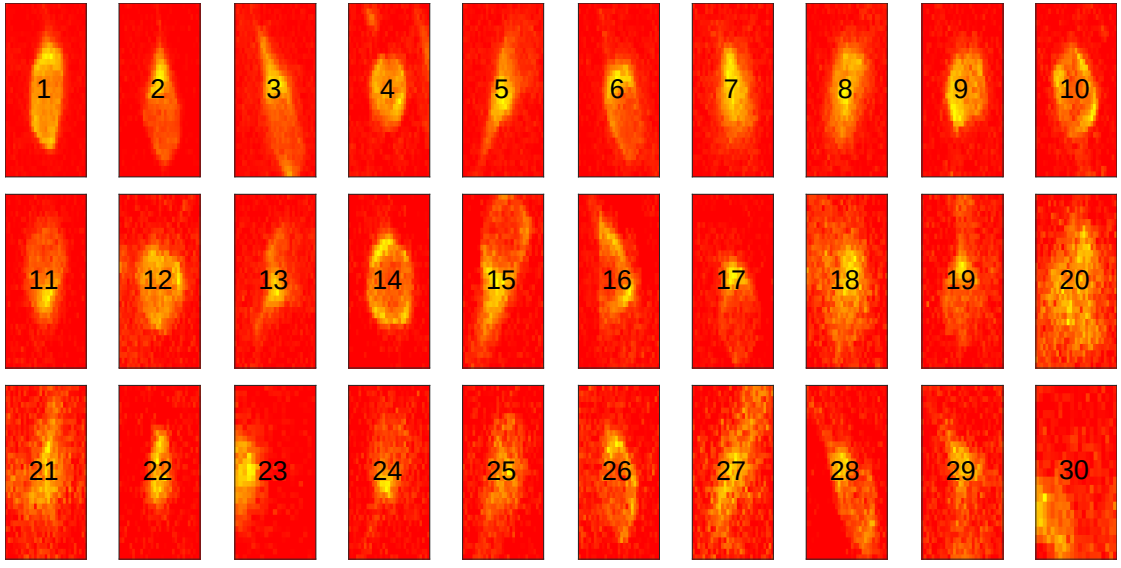
- $f(D_k) = \sum_{i=1}^{3} \lambda_i f_i(D_k)$
  - $f_1(D_k) = \sum_p \tau_{(p,p_k)} |D_{kp}|$ encourages sparsity
  - $f_2(D_k) = \sum_p (D_{kp} - G_{p_k})^2$ encourage Gaussian shape
  - $f_3(D_k) = \sum_{p_1 \text{ and } p_2 \text{ are neighbors}} (D_{kp_1} - D_{kp_2})^2$ encourages smoothness
- Optimize by block coordinate descent

# Real data analysis: sample patch, no shape regularization

Mean image with fitted ROI locations

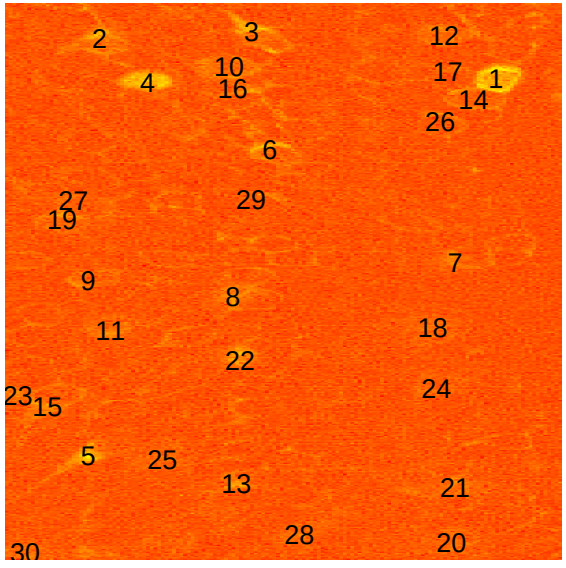



Fitted ROI shape

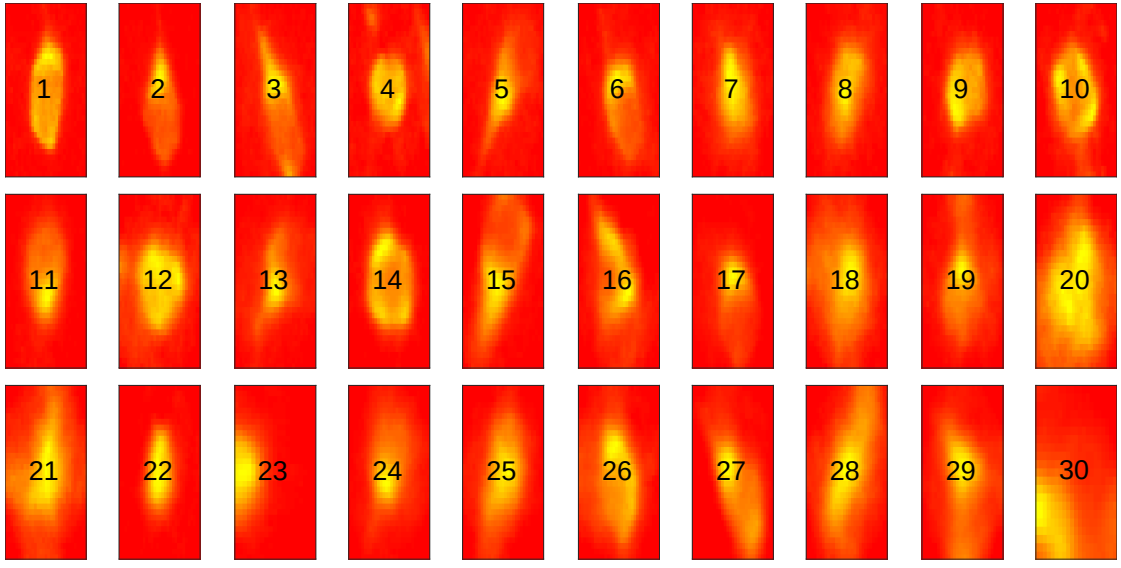


# Real data analysis: sample patch, shape regularization

Mean image with fitted ROI locations




Fitted ROI shape



# Conclusion and discussion

- Summary
  - Formulating calcium imaging ROI detection as a structured matrix factorization problem
  - Fast greedy algorithm
- Future work
  - More spatial and temporal structure
  - Overlapping neuron
  - Online ROI detection
  - Motion correction, background elimination


- Pnevmatikakis EA, Soudry D, Gao Y, Machado TA, Merel J, Pfau D, Reardon T, Mu Y, Lacefield C, Yang W, Ahrens M, Bruno R, Jessell TM, Peterka DS, Yuste R, Paninski L (2016) Simultaneous denoising, deconvolution, and demixing of calcium imaging data. Neuron, 89(2), 285-299.

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# Maximum entropy principle

- Entropy: for a continuous distribution with density $p(\mathbf{z})$ where $\mathbf{z} \in \mathbb{R}^d$, the entropy is defined as

$$H(p) = -\int p(\mathbf{z}) \log p(\mathbf{z}) d\mathbf{z} = E_{Z\sim p}\left[-\log p(Z)\right].$$

  A popular measure of diversity or information content.

- Maximum entropy (ME) principle: Subject to some given prior knowledge (moment or support constraints), the distribution that makes minimal additional assumptions is that which has the largest entropy of any distribution obeying those constraints

# Maximum entropy problem

- Maximum entropy (ME) problem

$$\begin{array}{rcll} p^* & = & \text{maximize} & H(p) \\ & & \text{subject to} & E_{\mathbf{Z}\sim p}[T(\mathbf{Z})] = 0 \\ & & & \text{supp}(p) = \mathcal{Z}, \end{array}$$

  where $T(\mathbf{z}) = (T_1(\mathbf{z}), ..., T_m(\mathbf{z})) : \mathcal{Z} \to \mathbb{R}^m$ is the vector of known statistics, and $\mathcal{Z}$ is the given support.

# Applications of maximum entropy

- Texture modeling: generate an image with a certain texture by specifying expected value of features relevant to texture.
- Neuroscience: generate a distribution of neural activity by specifying a set of features (pairwise correlation etc.) for hypothesis testing.
- Ecology: Fit species distribution with certain feature constraints (altitude, temperature etc.).
- Finance: Fit the risk-neutral distribution of an asset given a list of option prices.
- ...

# Gibbs distribution

- Under standard regularity conditions, the maximum entropy problem can be solved by Lagrange multipliers, yielding an exponential family $p^*$ of the form (Gibbs distribution):

$$p^*(\mathbf{z}) \propto e^{<\eta, T(\mathbf{z})>} \mathbb{1}(\mathbf{z} \in \mathcal{Z})$$

- Identifying $\eta \in \mathbb{R}^m$ can be hard in high-dimensional setting.
- Sampling from the distribution can be hard. MCMC methods can take long to mix.
- Question: is there a better way to do this?

# Idea: normalizing flow

- Considering a family of smooth and invertible transformation (normalizing flow)

$$\mathcal{F} = \{f_\phi : \mathbb{R}^d \to \mathbb{R}^d, \phi \in \mathbb{R}^q\}$$

- Identify a transformation $f_{\phi^*} \in \mathcal{F}$ that transforms a simple distribution $p_0$ to approximate the maximum entropy distribution.

$$\begin{aligned} \phi^* \quad = \quad & \text{maximize} \quad H(p_\phi) \\ & \text{subject to} \quad E_{\mathbf{z}_0 \sim p_0}[T(f_\phi(\mathbf{Z}_0))] = 0 \\ & \qquad\qquad\quad \text{supp}(p_\phi) = \mathcal{Z}. \end{aligned}$$

where $p_\phi(\mathbf{z})$ is the distribution of $f_\phi(Z_0)$ for $Z_0 \sim p_0$.

$$p_\phi(\mathbf{z}) = p_0(f_\phi^{-1}(\mathbf{z}))|\det(J_\phi(\mathbf{z}))|^{-1}$$

# Augmented Lagrangian method

- Denote $R(\phi) = E\left(T(f_\phi(\mathbf{Z}_0))\right) \in \mathbb{R}^m$, augmented Lagrangian method minimizes the objective

$$L(\phi; \lambda, c) = -H(p_\phi) + \lambda^\top R(\phi) + \frac{c}{2}||R(\phi)||^2$$

  for a sequence of $\lambda \in \mathbb{R}^m$ and $c \geq 0$.

- Update rule: at iteration $k$, given $\lambda_k$ and $c_k$, suppose $\phi_k$ optimizes $L(\phi; \lambda_k, c_k)$, update $\lambda$ and $c$ by

$$\begin{aligned}
\lambda_{k+1} &= \lambda_k + c_k R(\phi_k) \\
c_{k+1} &= \begin{cases} \beta c_k & ||R(\phi_k)|| > \gamma ||R(\phi_{k-1})|| \\ c_k & \text{otherwise} \end{cases}
\end{aligned}$$

  for some $\gamma \in (0, 1)$, $\beta > 1$

# Augmented Lagrangian method in stochastic setting

- Denote $R(\phi) = E\left(T(f_\phi(\mathbf{Z}_0))\right) \in \mathbb{R}^m$, augmented Lagrangian method minimizes the objective

$$L(\phi; \lambda, c) = -H(p_\phi) + \lambda^\top R(\phi) + \frac{c}{2}||R(\phi)||^2$$

  for a sequence of $\lambda \in \mathbb{R}^m$ and $c \geq 0$.

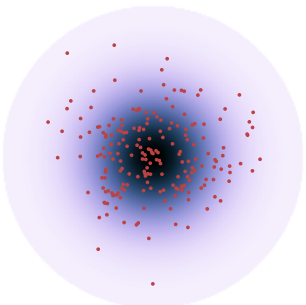
- Here $R(\phi) = E\left(T(f_\phi(\mathbf{Z}_0))\right) \in \mathbb{R}^m$ is intractable, but we can approximate with a sampled version.

$$R(\phi) \approx \frac{1}{n}\sum_{i=1}^{n} T(f_\phi(\mathbf{z}^{(i)})), \mathbf{z}^{(i)} \sim p_0$$

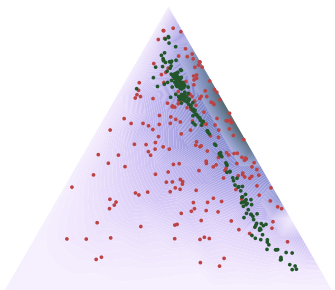
  We can then optimize the objective by stochastic gradient descent.

# Experiment: Dirichlet

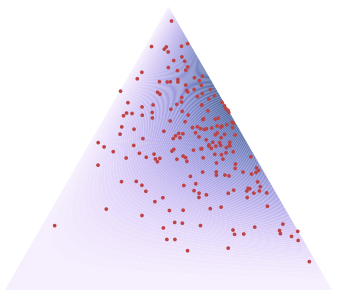
- Dirichlet distribution is the ME distribution on a simplex $\mathcal{S} = \{\mathbf{z} = (z_1, \ldots, z_{d-1}) : z_i \geq 0 \text{ and } \sum_{k=1}^{d-1} z_k \leq 1\}$ with expetation on the log of each coordinate $E[\log Z_k] = \kappa_k (k = 1, ..., d)$, where $Z_d = 1 - \sum_{k=1}^{d-1} Z_k$.
- 10 layers of planar flow (Rezende and Mohamed 2015).



Initial distribution $p_0$



MEFN result $p_{\phi^*}$ (Control case: moment matching)



Ground truth $p^*$

# Experiment: Texture modeling

- Sample from the space of images $\mathbf{z} \in [0,1]^{224\times224\times3}$ where $T(\mathbf{z}) : [0,1]^{224\times224\times3} \to \mathbb{R}$ is a complicated "texture loss" defined in Ulyanov et al. (2016).
- Ulyanov et al. (2016) proposes texture net, which solves the problem by

$$\min E_{\mathbf{Z}\sim p_0}\left[T(f_\phi(\mathbf{Z}))\right]$$

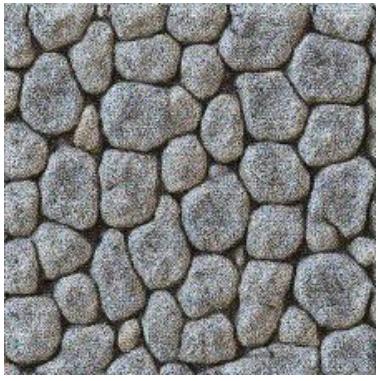
  without considering entropy term.
- We compare our formulation with texture net. We use real-nvp (Dinh, Sohl-Dickstein, and Bengio 2016) as the normalizing flow structure

# Experiment: Texture modeling

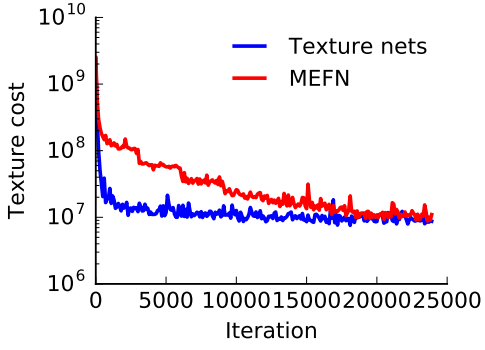
Input

Texture net
(Ulyanov et al. 2016)

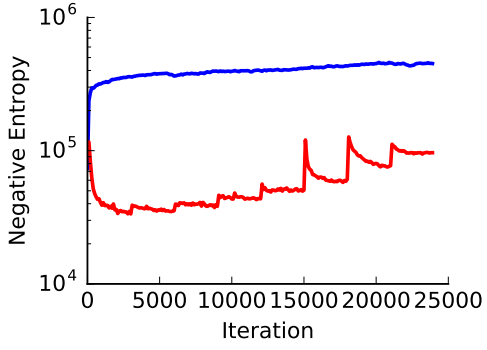
MEFN (ours)



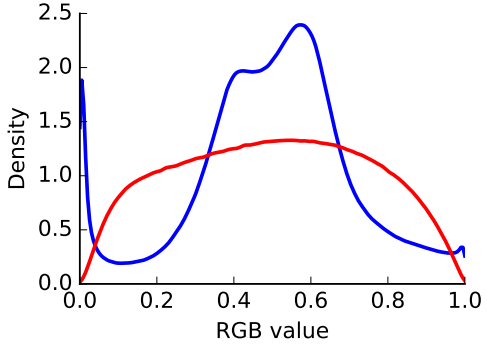
Texture cost




Negative entropy




RGB histogram



# Experiment: Texture modeling

- We provide two numerical measure for assessing sample diversity given a set of images $\{\mathbf{z}^{(1)}, ..., \mathbf{z}^{(n)}\}$.

| Method | $d_{L^2}$ | SST | SSW | SSB |
|---|---|---|---|---|
| Texture net | 11534 | 128680 | 109577 | 19103 |
| MEFN | 17014 | 175604 | 161639 | 13964 |

- Mean Euclidean distance: $d_{L^2} = \text{mean}_{i \neq j} \|\mathbf{z}^{(i)} - \mathbf{z}^{(j)}\|_2^2$
- ANOVA: SST $=$ SSW $+$ SSB
  - Total: SST $= \sum_{i,k} (z_k^{(i)} - \bar{z})^2$
  - Within group: SSW $= \sum_{i,k} (z_k^{(i)} - \bar{z}_k)^2$ (larger $\Rightarrow$ better)
  - Between group: SSB $= \sum_k n(\bar{z}_k - \bar{z})^2$ (smaller $\Rightarrow$ better)

# Conclusion and discussion

- Summary
  - Bridging information theory and deep learning
  - Solve maximum entropy problem by optimizing a normalizing flow
  - Combining augmented Lagrangian optimization with stochastic optimization
  - Promising result on simulation and real data
- Future work
  - Better normalizing flow structure
  - Better constrained stochastic optimization algorithm
- Loaiza G*, Gao Y*, Cunningham JP (2017) Maximum entropy flow networks. ICLR 2017. (*=equal contribution)

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# Backup slides

# GCLDS: Supervised case, GCGLM

- Given count data $x_i \in \mathbb{N}$, and associated covariates $z_i \in \mathbb{R}^p$, build Generalized Count Generalized Linear Model (GCGLM).

$$x_i \sim \mathcal{GC}(\theta(z_i), g(\cdot)), \quad \text{where} \quad \theta(z_i) = z_i\beta.$$

- Reminder: generalized count distribution

$$p_{\mathcal{GC}}(x; \theta, g(\cdot)) \propto \frac{\exp(\theta \cdot x + g(x))}{x!}, \quad x \in \mathbb{N}$$

# GCLDS: special cases of GCGLM

| Model Name | Typical Parameterization | GCGLM Parametrization |
|---|---|---|
| Logistic regression | $P(x=k)=\frac{\exp(k(\alpha+z\beta))}{1+\exp(\alpha+x\beta)}$ | $g(k)=\alpha k; k=0,1$ |
| Poisson regression | $P(x=k)=\frac{\lambda^k}{k!}\exp(-\lambda);$ $\lambda=\exp(\alpha+z\beta)$ | $g(k)=\alpha k$ |
| Adjacent category regression | $\frac{P(x=k+1)}{P(x=k)}=\exp(\alpha_k+z\beta)$ | $g(k)=\sum_{i=1}^{k}(\alpha_{i-1}+\log i);$ $k=0,1,...,K$ |
| Negative binomial regression | $P(x=k)=\frac{(k+r-1)!}{k!(r-1)!}(1-p)^r p^k$ $p=\exp(\alpha+z\beta)$ | $g(k)=\alpha k+\log(k+r-1)!$ |
| COM-Poisson regression | $P(x=k)=\frac{\lambda^k}{(k!)^\nu}/\sum_{j=1}^{+\infty}\frac{\lambda^j}{(j!)^\nu}$ $\lambda=\exp(\alpha+z\beta)$ | $g(k)=\alpha k+(1-\nu)\log k!$ |

# GCLDS: VBEM detail

# fLDS: AEVB form

- Generative model, for a single trial:

$$p_\theta(\mathbf{z}|\mathbf{x}) \propto \underbrace{p_\theta(\mathbf{z}_1) \prod_{t=1}^{T-1} p_\theta(\mathbf{z}_{r(t+1)}|\mathbf{z}_{rt})}_{\textit{Gaussian}} \underbrace{\prod_{t=1}^{T} p_\theta(\mathbf{x}_{rt}|\mathbf{z}_{rt})}_{\textit{Complicated}}$$

- Recognition model, for a single trial:

$$q_\phi(\mathbf{z}|\mathbf{x}) \propto \underbrace{q_\phi(\mathbf{z}_1) \prod_{t=1}^{T-1} q_\phi(\mathbf{z}_{r(t+1)} - \tilde{A}\mathbf{z}_{rt})}_{\textit{Gaussian}} \underbrace{\prod_{t=1}^{T} q_\phi(\mathbf{z}_{rt}|\mathbf{x}_{rt})}_{\textit{Gaussian}}$$

  Approximates a complicated factor with a Gaussian factor dependent on the data in a complicated way.
- Jointly Gaussian distribution with block tri-diagonal precision matrix.

# MEFN: Normalizing flow structures

- Rezende and Mohamed (2015) Proposes two specific families of transformations for variational inference
- Planar flow

$$f_i(\mathbf{z}) = \mathbf{z} + \mathbf{u}_i h(\mathbf{w}_i^T \mathbf{z} + b_i),$$

where $b_i \in \mathbb{R}$, $\mathbf{u}_i, \mathbf{w}_i \in \mathbb{R}^d$ and $h$ is an activation function.

- Circular flow

$$f_i(\mathbf{z}) = \mathbf{z} + \beta_i h(\alpha_i, r_i)(\mathbf{z} - \mathbf{z}_i'),$$

$\beta_i \in \mathbb{R}$, $\alpha_i > 0$, $\mathbf{z}_i' \in \mathbb{R}^d$ , $h(\alpha, r) = 1/(\alpha + r)$ and $r_i = ||\mathbf{z} - \mathbf{z}_i'||$.

# MEFN: real-nvp normalizing flow structure

- Used in Dinh, Sohl-Dickstein, and Bengio (2016) for image denstiy estimation.
- Affine coupling layer: split variable $\mathbf{z} \in \mathbb{R}^D$ into $\mathbf{z}_1 \in \mathbb{R}^d$ and $\mathbf{z}_2 \in \mathbb{R}^{D-d}$. linearly transform $\mathbf{z}_2$ given $\mathbf{z}_1$.

$$f\begin{pmatrix} \mathbf{z}_1 \\ \mathbf{z}_2 \end{pmatrix} = \begin{pmatrix} \mathbf{z}_1 \\ \mathbf{z}_2 \odot \exp\left(s(\mathbf{z}_1)\right) + t(\mathbf{z}_1) \end{pmatrix}$$

  where $\odot$ is element-wise product.
  $s(\mathbf{z}_1), t(\mathbf{z}_1) : \mathbb{R}^d \to \mathbb{R}^{D-d}$.
- The transformation family is flexible because
  - $s$ and $t$ can be complex while maintaining tractability (inversion and Jacobian computation).
  - Partitioning $\mathbf{z}$ into $(\mathbf{z}_1, \mathbf{z}_2)$ can be chosen arbitrarily.