Derivations for the CSM model

1 Definition of the model

A gestalt, a perceptual object, is characterised by a covariance component for the joint distribution of visual neural activity.

$$p(v \mid g) = \mathcal{N}(v; 0, C_v) \tag{1}$$

$$C_v = \sum_{k=1}^{K} g_k C_k \tag{2}$$

where K is the fixed number of possible gestalts in the visual scene and g_k is the strength of the gestalt number k, coming from a K-dimensional Gamma prior distribution with shape and scale parameters α_g and θ_g controlling the sparsity of the prior.

$$p(g) = \mathrm{Gam}(g; \alpha_g, \theta_g) \tag{3}$$

The global contrast of the image patch is encoded by a scalar variable z, also coming from a Gamma prior

$$p(z) = \mathrm{Gam}(z; \alpha_z, \theta_z) \tag{4}$$

The pixel intensities are generated from the neural activity through a set of linear projective field models, possibly Gabor filters, A, scaled by the contrast and adding some independent observational noise.

$$p(x \mid v, z) = \mathcal{N}(x; zAv, \sigma_x I) \tag{5}$$

2 Likelihoods

2.1 Likelihood of g and z

$$p(x \mid z, g) = \int_{-\infty}^{\infty} p(x, v \mid z, g)\mathrm{d}v = \mathcal{N}(x; 0, \sigma_x I + z^2 A \left(\sum_{k=1}^{K} g_k U_k^T U_k\right) A^T) = \\ = \frac{1}{z^{D_v}\sqrt{\det(A^T A)}} \mathcal{N}(\frac{1}{z} A^+ x; 0, \frac{\sigma_x}{z^2}(A^T A)^{-1} + \sum_{k=1}^{K} g_k U_k^T U_k) \tag{6}$$

$$f(x, z) \equiv \frac{1}{z} A^+ x,\ \ h(z) \equiv \frac{1}{z^{D_v}} \tag{7}$$

$$C(z, g) \equiv \frac{\sigma_x}{z^2}(A^T A)^{-1} + \sum_{k=1}^{K} g_k U_k^T U_k \tag{8}$$

$$p(x \mid z, g) = \frac{1}{\sqrt{\det(A^T A)}} h(z)\mathcal{N}(f(x, z); 0, C(z, g)) \tag{9}$$

2.2 Log-likelihood of the parameters

$$p(X \mid C_{1..K}) = \prod_{n=1}^{N} p(x_n \mid C_{1..K}) \tag{10}$$

$$p(X \mid C_{1..K}) = \prod_{n=1}^{N} \iint_{-\infty}^{\infty} p(x_n \mid z, g) p(g) p(z) \mathrm{d}g\mathrm{d}z \tag{11}$$

$$\tag{12}$$

approximation of the integrals by samples from the priors $p(g_n)$ and $p(z_n)$

$$p(X \mid C_{1..K}) \approx \prod_{n=1}^{N} \sum_{l=1}^{L} p(x_n \mid z^l, g^l) \tag{13}$$

$$p(X \mid C_{1..K}) \approx \det(A^T A)^{-\frac{N}{2}} \prod_{n=1}^{N} \sum_{l=1}^{L} h(z^l)\mathcal{N}(f(x_n, z^l); 0, C(z^l, g^l)) \tag{14}$$

$$\log p(X \mid C_{1..K}) \approx -\frac{N}{2}\log(\det(A^T A)) + \sum_{n=1}^{N} \log\left[\sum_{l=1}^{L} h(z^l)\mathcal{N}(f(x_n, z^l); 0, C(z^l, g^l))\right] \tag{15}$$

$$h^l \equiv h(z^l),\ \ f_n^l \equiv f(x_n, z^l),\ \ C^l \equiv C(z^l, g^l) \tag{16}$$

$$\mathcal{L}_n^l \equiv h^l \mathcal{N}(f_n^l; 0, C^l),\ \ \mathcal{L}_n \equiv \sum_{l=1}^{L} \mathcal{L}_n^l \tag{17}$$

$$\log p(X \mid C_{1..K}) \approx \sum_{n=1}^{N} \log \mathcal{L}_n \tag{18}$$

2.2.1 Derivative w.r.t. $C_{1\dots K}$

$$\frac{\partial \log p(X \mid C_{1..K})}{\partial \left[U_k\right]_{i,j}} \approx \sum_{n=1}^{N} \frac{\partial \log \mathcal{L}_n}{\partial \left[U_k\right]_{i,j}} = \sum_{n=1}^{N} \frac{1}{\mathcal{L}_n} \frac{\partial \mathcal{L}_n}{\partial \left[U_k\right]_{i,j}} = \sum_{n=1}^{N} \frac{1}{\mathcal{L}_n} \sum_{l=1}^{L} \frac{\partial \mathcal{L}_n^l}{\partial \left[U_k\right]_{i,j}} = \\ = \sum_{n=1}^{N} \frac{1}{\mathcal{L}_n} \sum_{l=1}^{L} \mathrm{Tr}\left[\frac{\partial \mathcal{L}_n^l}{\partial C^l} \frac{\partial C^l}{\partial \left[U_k\right]_{i,j}}\right] \tag{19}$$

the derivatives in this formula are the following

$$\frac{\partial \mathcal{L}_n^l}{\partial C^l} = h^l \frac{\partial}{\partial C^l} \mathcal{N}(f_n^l; 0, C^l) = h^l \mathcal{N}(f_n^l; 0, C^l) \frac{\partial}{\partial C^l} \log \mathcal{N}(f_n^l; 0, C^l) = \\ = -\frac{h^l}{2} \mathcal{N}(f_n^l; 0, C^l) \left[(C^l)^{-1} - (C^l)^{-1} f_n^l (f_n^l)^T (C^l)^{-1}\right] \tag{20}$$

$$\frac{\partial C(z,g)}{\partial \left[U_k\right]_{i,j}} = g_k \frac{\partial \left(U_k^T U_k\right)}{\partial \left[U_k\right]_{i,j}} = g_k \left(U_k^T J^{ij} + J^{ji} U_k\right) \equiv g_k \hat{U}_k^{ij} \tag{21}$$

substituting back to the derivative

$$\frac{\partial \log p(X \mid C_{1..K})}{\partial \left[U_k\right]_{i,j}} \approx \\ \approx -\frac{1}{2} \sum_{n=1}^{N} \frac{1}{\mathcal{L}_n} \sum_{l=1}^{L} h^l g_k^l \mathcal{N}(f_n^l; 0, C^l) \mathrm{Tr}\left[\left[(C^l)^{-1} - (C^l)^{-1} f_n^l (f_n^l)^T (C^l)^{-1}\right] \hat{U}_k^{ij}\right] = \\ = -\frac{1}{2} \mathrm{Tr}\left[\sum_{n=1}^{N} \left(\frac{1}{\mathcal{L}_n} \sum_{l=1}^{L} h^l g_k^l \mathcal{N}(f_n^l; 0, C^l) \left[(C^l)^{-1} - (C^l)^{-1} f_n^l (f_n^l)^T (C^l)^{-1}\right]\right) \hat{U}_k^{ij}\right] \tag{22}$$

The regularities of the $\hat{U}_k$ matrices allow us to replace the trace with a much more efficient computation:

$$M_k = -\frac{1}{2} \sum_{n=1}^{N} \left(\frac{1}{\mathcal{L}_n} \sum_{l=1}^{L} h^l g_k^l \mathcal{N}(f_n^l; 0, C^l) \left[(C^l)^{-1} - (C^l)^{-1} f_n^l (f_n^l)^T (C^l)^{-1}\right]\right) \tag{23}$$

$$\frac{\partial \log p(X \mid C_{1..K})}{\partial \left[U_k\right]_{i,j}} \approx \mathrm{Tr}\left[M_k \hat{U}_k^{ij}\right] = \sum_{a=1}^{Dv} \left[M_k\right]_{j,a} \left[U_k\right]_{i,a} + \left[M_k\right]_{a,j} \left[U_k\right]_{i,a} \tag{24}$$

2.3 Complete-data log-likelihood

2.3.1 Expectation w.r.t. the posterior

2.3.2 Derivative w.r.t. $C_{1\dots K}$

3 Posteriors

3.1 Full posterior

$$p(v, g, z \mid x) = p(x \mid v, g, z)p(v \mid g)p(g)p(z)\frac{1}{p(x)} \sim p(x \mid v, z)p(v \mid g)p(g)p(z) \tag{25}$$

so the log-posterior will be the following, up to an additive constant, using Gamma priors over g and z defined by shape and scale parameters:

$$\begin{aligned} \log p(v, g, z \mid x) \sim \log p(x \mid v, z) + \log p(v \mid g) + \log p(g) + \log p(z) = \\ = \log \mathcal{N}(x; zAv, \sigma_x I) + \log \mathcal{N}(v; 0, C_v) + \log \mathrm{Gam}(g; sh_g, sc_g) + \log \mathrm{Gam}(z; sh_z, sc_z) \end{aligned} \tag{26}$$

logarithms of the used pdfs look as follows:

$$\log \mathcal{N}(y; \mu, C) = -\frac{1}{2}\left[\log(2\pi) + \log\det(C) + (y-\mu)^T C^{-1}(y-\mu)\right] \tag{27}$$

$$\log \mathrm{Gam}(y; sh, sc) = \log(1) - \log(\Gamma(sh)) - sh\log(sc) + (sh-1)\log(y) - \frac{y}{sc} \tag{28}$$

3.1.1 Derivative w.r.t. v

3.1.2 Derivative w.r.t. g

3.1.3 Derivative w.r.t. z

3.2 Marginal posterior of g

3.2.1 MAP estimate of g

$$g_{MAP} = \arg\max_g p(g \mid x) = \arg\max_g \frac{p(x \mid g)p(g)}{p(x)} = \arg\max_g p(x \mid g)p(g) \tag{29}$$

$$p(x \mid g) = \int_{-\infty}^{\infty} p(x \mid z, g)p(z)\mathrm{d}z \approx \frac{1}{L}\sum_{l=1}^{L} p(x \mid g, z^l) \tag{30}$$

Appendix

3.3 Merging two Gaussian distributions

We want to merge two Gaussians over x and v into one over v

$$p(x \mid v, z)p(v \mid g) = \mathcal{N}(x; zAv, \sigma_x I)\mathcal{N}(v; 0, C_v) \tag{31}$$

The Gaussian over x spelled out is

$$\mathcal{N}(x; zAv, \sigma_x I) = \sqrt{\frac{1}{(2\pi)^{Dx}\sigma_x^{Dx}}} e^{-\frac{1}{2\sigma_x}(x-zAv)^T(x-zAv)} \tag{32}$$

$$-\frac{1}{2}(x - zAv)^T(x - zAv) = -\frac{1}{2}(x^T x - zv^T A^T x - zx^T Av + z^2 v^T A^T Av) \tag{33}$$

as $v^T A^T x = (x^T Av)^T$, and both are scalars, thus equal to their transposes, it's also true that $v^T A^T x = x^T Av$

$$\begin{aligned} -\frac{1}{2}(x - zAv)^T(x - zAv) = -\frac{1}{2}(x^T x - 2zx^T Av + z^2 v^T A^T Av) = \\ = -\frac{x^T x}{2} + zx^T Av - \frac{z^2}{2} v^T A^T Av \end{aligned} \tag{34}$$

we have the identity for any symmetric matrix M and vector b that

$$-\frac{1}{2}v^T Mv + b^T v = -\frac{1}{2}(v - M^{-1}b)^T M(v - M^{-1}b) + \frac{1}{2}b^T M^{-1}b \tag{35}$$

making the substitution $M = z^2 A^T A$ and $b = (zx^T A)^T = zA^T x$, yielding $M^{-1} = \frac{1}{z^2}(A^T A)^{-1}$ and $M^{-1}b = \frac{1}{z}(A^T A)^{-1}A^T x = \frac{1}{z}A^+ x$, where A^+ is the Moore-Penrose pseudoinverse of A. Thus we get

$$\begin{aligned} -\frac{1}{2}(x - zAv)^T(x - zAv) = \\ = -\frac{x^T x}{2} - \frac{1}{2}(v - \frac{1}{z}A^+ x)^T z^2 A^T A(v - \frac{1}{z}A^+ x) + \frac{1}{2}(A^T x)^T (A^T A)^{-1} A^T x = \\ = -\frac{x^T x}{2} - \frac{1}{2}(v - \frac{1}{z}A^+ x)^T z^2 A^T A(v - \frac{1}{z}A^+ x) + \frac{1}{2}x^T A A^{-1} A^{-T} A^T x = \\ = -\frac{x^T x}{2} - \frac{1}{2}(v - \frac{1}{z}A^+ x)^T z^2 A^T A(v - \frac{1}{z}A^+ x) + \frac{x^T x}{2} = \\ = -\frac{1}{2}(v - \frac{1}{z}A^+ x)^T z^2 A^T A(v - \frac{1}{z}A^+ x) \end{aligned} \tag{36}$$

which implies

$$e^{-\frac{1}{2\sigma_x}(x-zAv)^T(x-zAv)} = e^{-\frac{1}{2}(v-\frac{1}{z}A^+ x^T)^T \frac{z^2}{\sigma_x} A^T A(v-\frac{1}{z}A^+ x)} \tag{37}$$

meaning that

$$\mathcal{N}(x; zAv, \sigma_x I) = \alpha \mathcal{N}(v; \frac{1}{z}A^+x, \frac{\sigma_x}{z^2}(A^TA)^{-1}) \tag{38}$$

and as the formulas in the exponents are equal, the constant α is given by the ratio of the normalisation terms

$$\sqrt{\frac{1}{(2\pi)^{Dx}\sigma_x^{Dx}}} = \alpha \sqrt{\frac{1}{(2\pi)^{Dv}\det(\frac{\sigma_x}{z^2}(A^TA)^{-1})}} \tag{39}$$

$$\alpha = \sqrt{\frac{(2\pi)^{Dv}\frac{\sigma_x^{D_v}}{z^{2D_v}}\det((A^TA)^{-1})}{(2\pi)^{Dx}\sigma_x^{Dx}}} \tag{40}$$

$$\alpha = \sqrt{\frac{(2\pi)^{Dv}\sigma_x^{D_v}}{(2\pi)^{Dx}\sigma_x^{Dx}z^{2D_v}\det(A^TA)}} \tag{41}$$

making the simplifying assumption $D_x = D_v$ we arrive to

$$\mathcal{N}(x; zAv, \sigma_x I) = \frac{1}{\sqrt{\det(A^TA)}}\frac{1}{z^{D_v}}\mathcal{N}(v; \frac{1}{z}A^+x, \frac{\sigma_x}{z^2}(A^TA)^{-1}) \tag{42}$$

we can merge two Gaussian distributions over v into one by using the following formula

$$\mathcal{N}(v; \mu_1, C_1)\mathcal{N}(v; \mu_2, C_2) = \mathcal{N}(\mu_1; \mu_2, C_1 + C_2)\mathcal{N}(v; \mu_c, C_c) \tag{43}$$

where $C_c = (C_1^{-1} + C_2^{-1})^{-1}$ and $\mu_c = C_c(C_1^{-1}\mu_1 + C_2^{-1}\mu_2)$. Substitution to these formulas yields

$$\begin{aligned} &\frac{1}{\sqrt{\det(A^TA)}}\frac{1}{z^{D_v}}\mathcal{N}(v; \frac{1}{z}A^+x, \frac{\sigma_x}{z^2}(A^TA)^{-1})\mathcal{N}(v; 0, C_v) = \\ &\frac{1}{\sqrt{\det(A^TA)}}\frac{1}{z^{D_v}}\mathcal{N}(\frac{1}{z}A^+x; 0, \frac{\sigma_x}{z^2}(A^TA)^{-1} + C_v)\mathcal{N}(v; \mu_c, C_c) \end{aligned} \tag{44}$$

$$C_c = (\frac{z^2}{\sigma_x}(A^TA) + C_v^{-1})^{-1} \tag{45}$$

$$\mu_c = C_c\frac{z}{\sigma_x}(A^TA)A^+x = \frac{z}{\sigma_x}C_cA^Tx \tag{46}$$

3.4 Rules of differentiation

Assuming that y and a are vectors and M is a symmetric matrix of appropriate dimension, and f is a scalar function, and s is a scalar variable.

$$\frac{\partial}{\partial y} y^T M y = 2My \tag{47}$$

$$\frac{\partial}{\partial y} a^T y = a \tag{48}$$

$$\frac{\partial}{\partial M} y^T M^{-1} y = -M^{-1} y y^T M^{-1} \tag{49}$$

$$\frac{\partial}{\partial M} \log \det M = M^{-1} \tag{50}$$

$$\frac{\partial}{\partial s} f(M(s)) = \mathrm{Tr}\left[\frac{\partial f}{\partial M}\frac{\partial M}{\partial s}\right] \tag{51}$$

$$\frac{\partial}{\partial s} sM = M \tag{52}$$

$$\frac{\partial}{\partial s} f(s) = f(s)\frac{\partial}{\partial s} \log f(s) \tag{53}$$

$$\frac{\partial}{\partial M} \log \mathcal{N}(y; a, M) = M^{-1} - M^{-1}(y-a)(y-a)^T M^{-1} \tag{54}$$