

Low-Rank Factorizations for Fast Inference in Structured Models

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October 19, 2021

Structured Models

- ▶ Explicitly model output associations
 - ▶ Directly or through latent variables
- ▶ Focus on combinatorially large latent discrete structures
 - ▶ Complementary to continuous, deterministic representations
- ▶ More difficult to scale than alternative representations
 - ▶ Bottlenecked by time and space complexity of inference

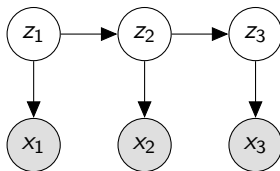
Scaling Structured Models

- ▶ Target hypergraph models
- ▶ Impose a low-rank model constraint
 - ▶ Trades off model expressivity for cheaper inference
- ▶ Only constrain parameters used in key steps of inference

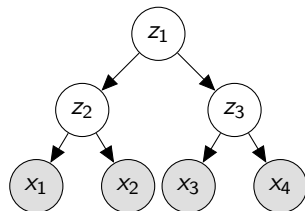
Problem Setup

- ▶ Model an observation $x = (x_1, \dots, x_T)$ via latent structure z
- ▶ Perform training and evaluation via marginalization

$$p(x) = \sum_z p(x, z)$$



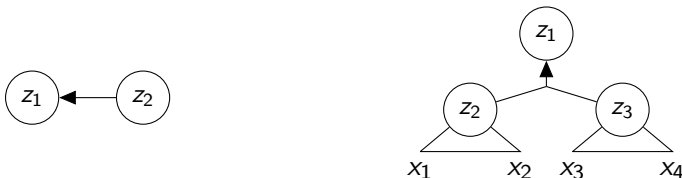
Hidden Markov models



Probabilistic context-free grammars

Hypergraphs for Inference

- ▶ Represent dynamic programs for inference as hypergraphs
- ▶ Propagate marginals along hyperedges
 - ▶ Hyperedge consists of a head nodes and tail nodes
 - ▶ Aggregate marginals from tails to head



Hyperedge representations for HMMs and PCFGs

Hypergraph Marginalization

- ▶ Combine tail marginals α_1, α_2 into joint tail marginal β_v
- ▶ Apply score matrix Ψ_e and aggregate in head marginal α_u
 - ▶ Multiple hyperedges may have the same head node

Algorithm 1 Hypergraph marginalization

for $u \leftarrow v$ hyperedge e topologically **do**

$\beta_v \leftarrow \alpha_{v_1} \alpha_{v_2}^\top$ $\triangleright O(L^{|e|})$

$\alpha_u \xleftarrow{+} \Psi_e \beta_v$ $\triangleright O(L^{|e|+1})$

return $\alpha_S^\top \mathbf{1}$

Low-rank Constraints

- ▶ Factor matrices $\Psi = UV^T$, $U \in \mathbb{R}^{L \times R}$, $V \in \mathbb{R}^{L' \times R}$

$$\boxed{\Psi} \times \boxed{\beta} = \boxed{U} \times \left(\boxed{V^T} \times \boxed{\beta} \right)$$

- ▶ Two matrix-vector products of cost $O(LR)$ and $O(L'R)$

Low-rank Hypergraph Marginalization

Algorithm 2 Low-rank marginalization

for $u \leftarrow v_1, v_2$ hyperedge e topologically **do**

$$\beta_v \leftarrow \alpha_{v_1} \alpha_{v_2}^\top$$

$$\triangleright O(L^{|e|})$$

$$\gamma \leftarrow V_e^\top \beta_v$$

$$\triangleright O(L^{|e|}R)$$

$$\alpha_u \stackrel{+}{\leftarrow} U_e \gamma$$

$$\triangleright O(LR)$$

return $\alpha_S^\top \mathbf{1}$

Expressivity of Rank-constrained Models

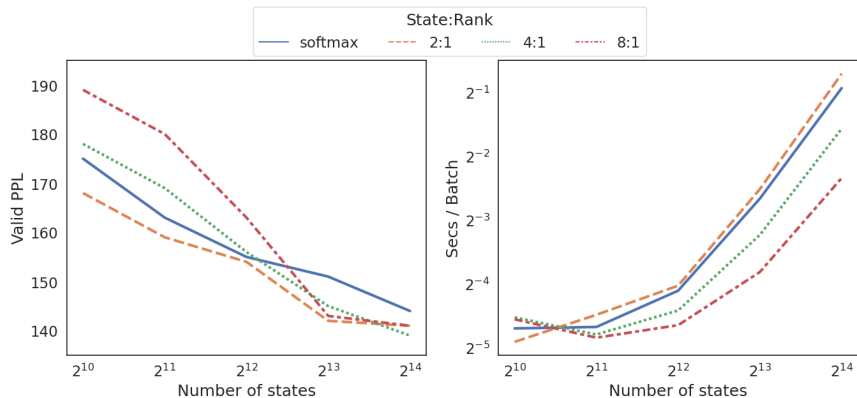
- ▶ Rank constraints limit expressivity
- ▶ Only apply constraints to a subset of parameters
 - ▶ Transition matrix for HMMs
 - ▶ Subset of the transition matrix for PCFGs
- ▶ Is it more expressive than a smaller model?
 - ▶ An L -state HMM with rank R ($< L$) is more expressive than an R -state HMM

Experiments

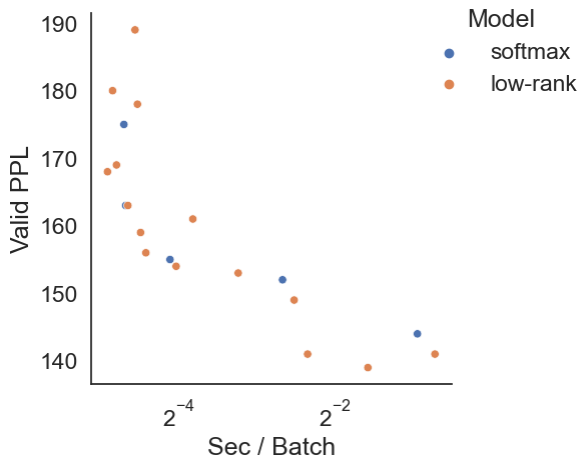
- ▶ Language modeling on PENN TREEBANK¹
- ▶ Compare size vs speed and accuracy
- ▶ Softmax HMM and PCFG vs low-rank versions (LHMM, LPCFG)
- ▶ Evaluate accuracy with perplexity, a function of likelihood

¹Marcus, Santorini, and Marcinkiewicz, 'Building a Large Annotated Corpus of English: The Penn Treebank'.

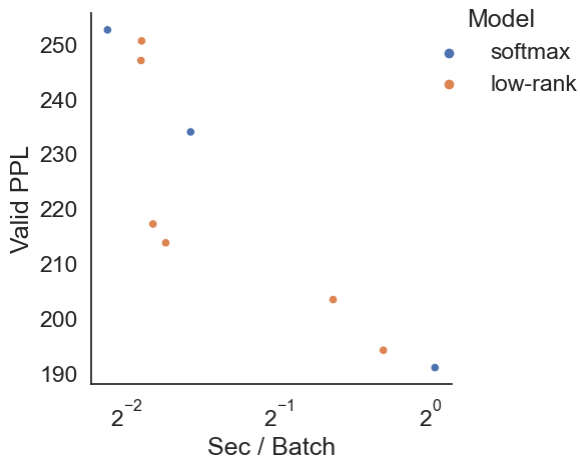
HMM Results



HMM Speed vs Accuracy Frontier



PCFG Speed vs Accuracy Frontier



Conclusion

- ▶ Introduce a low-rank factorization to speed up inference
- ▶ Applies to models with hypergraph inference
- ▶ Most effective with large models
- ▶ Please see the paper for more experiments, analysis, and limitations

Citations I



Marcus, Mitchell P., Beatrice Santorini, and Mary Ann Marcinkiewicz. 'Building a Large Annotated Corpus of English: The Penn Treebank'. In: *Computational Linguistics* 19.2 (1993), pp. 313–330. URL: <https://www.aclweb.org/anthology/J93-2004>.



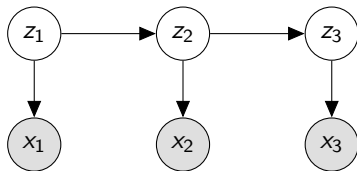
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Inference as Matrix-Vector Products

- ▶ Inference: sequence of matrix-vector products
- ▶ Speed up via fast matvec methods
- ▶ Applies to a large family of structured models

Model 1: Hidden Markov Models (HMMs)

For times t , model states $z_t \in [L] = \mathcal{L}$, and tokens $x_t \in [X] = \mathcal{X}$,



We wish to maximize

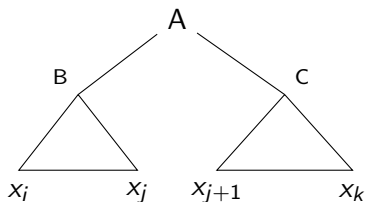
$$p(x) = \sum_{z_1} \cdots \sum_{z_T} p(x, z) = \mathbf{1}^\top \psi_1 \psi_2 \cdots \psi_T \mathbf{1},$$

where

$$\begin{aligned} [\psi_t]_{z_t, z_{t+1}} &= p(z_{t+1}, x_t \mid z_t) \\ [\psi_1]_{z_1, z_2} &= p(z_2, x_1 \mid z_1) p(z_1) \end{aligned}$$

Model 2: Probabilistic Context-Free Grammars (PCFG)

Assign mass to each rule in a rewrite system



We wish to maximize

$$p(x) = \sum_{\text{tree: yield}(\text{tree})=x} p(\text{tree})$$

Matvec Inference in PCFGs

For each rule define

$$[\Psi]_{z_u, (z_1, z_2)} = p(B = z_1, C = z_2 \mid A = z_u),$$

Algorithm 3 PCFG Inference

```
for  $(i, k) \leftarrow (i, j), (j, k)$  in span-size order do  
  for  $z_1, z_2 \in \mathcal{L}_{i,j} \times \mathcal{L}_{j,k}$  do  
     $[\beta_{i,j,k}]_{(z_1, z_2)} = [\alpha_{i,j}]_{z_1} [\alpha_{j,k}]_{z_2}$   
     $\alpha_{i,k} \stackrel{+}{\leftarrow} \Psi_{i,j,k} \beta_{i,j,k}$   
return  $\alpha_{1,T}^\top \mathbf{1}$ 
```

Low-Rank Factorization

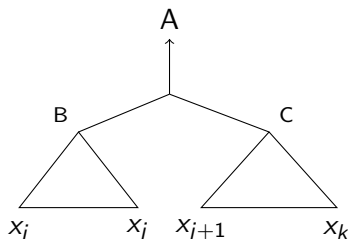
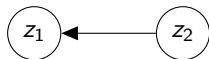
- ▶ Factor matrices $\Psi = UV^T$, $U \in \mathbb{R}^{L \times R}$, $V \in \mathbb{R}^{L' \times R}$

$$\boxed{\Psi} \times \boxed{\beta} = \boxed{U} \times \left(\boxed{V^T} \times \boxed{\beta} \right)$$

- ▶ Two matrix-vector products of cost $O(LR)$ and $O(L'R)$

Hypergraph Marginalization

- ▶ Models where exact inference is a directed acyclic hypergraph
- ▶ Hypergraph contains a node set and hyperedge set
 - ▶ Nodes have label set \mathcal{L}
 - ▶ Hyperedges join a single head node u and a list of tail nodes v



Hyperedge representations for HMMs and PCFGs

Hypergraph Marginalization Algorithms

Algorithm 4 Hypergraph marginalization

for $u \leftarrow v$ hyperedge e topologically **do**

$$\beta_v \leftarrow \alpha_{v_1} \alpha_{v_2}^\top \quad \triangleright O(L^{|e|})$$

$$\alpha_u \stackrel{+}{\leftarrow} \Psi_e \beta_v \quad \triangleright O(L^{|e|+1})$$

return $\alpha_S^\top \mathbf{1}$

Algorithm 5 Low-rank marginalization

for $u \leftarrow v_1, v_2$ hyperedge e topologically **do**

$$\beta_v \leftarrow \alpha_{v_1} \alpha_{v_2}^\top \quad \triangleright O(L^{|e|})$$

$$\gamma \leftarrow V_e^\top \beta_v \quad \triangleright O(L^{|e|}R)$$

$$\alpha_u \stackrel{+}{\leftarrow} U_e \gamma \quad \triangleright O(LR)$$

return $\alpha_S^\top \mathbf{1}$

Expressiveness and Generality

- ▶ Rank constraints limit expressivity
- ▶ Only apply to a subset of parameters
 - ▶ Transition matrix for HMMs
 - ▶ Subset of the transition matrix for PCFGs
- ▶ Is it more expressive than a smaller model?
 - ▶ An L -state HMM with rank R ($< L$) is more expressive than an R -state HMM

Experiments

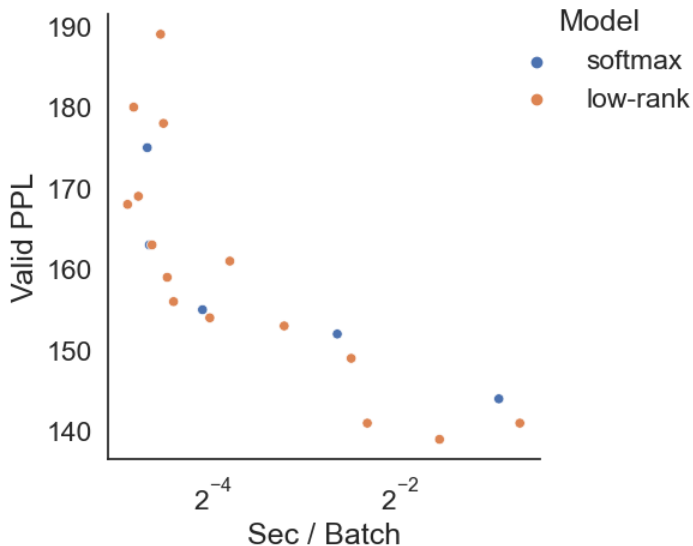
Experiments

- ▶ Language modeling on PENN TREEBANK²
 - ▶ Compare speed vs accuracy frontier
 - ▶ Softmax HMM and PCFG vs low-rank versions (LHMM, LPCFG)
 - ▶ Evaluate accuracy with perplexity, a function of likelihood
- ▶ Video modeling on CROSSTASK³
 - ▶ Scale state size with fixed computation budget
 - ▶ Softmax HSMM vs low-rank HSMM
 - ▶ Evaluate accuracy with negative log-likelihood

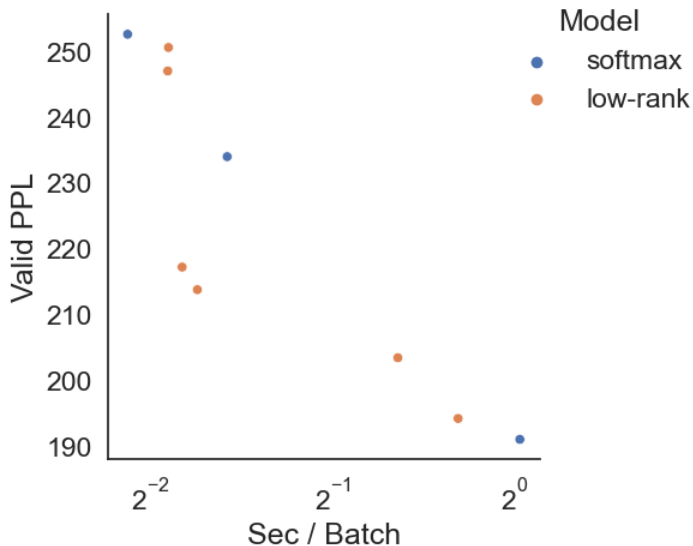
²Marcus, Santorini, and Marcinkiewicz, 'Building a Large Annotated Corpus of English: The Penn Treebank'.

³Zhukov et al., 'Cross-task weakly supervised learning from instructional videos'.

HMM Speed vs Accuracy



PCFG Speed vs Accuracy



HSMM Results

Model	L	N	NLL	Sec/Batch
HSMM	2^6	-	1.428e5	0.78
HSMM	2^7	-	1.427e5	2.22
HSMM	2^8	-	1.426e5	7.69
LHSMM	2^7	2^7	1.427e5	4.17
LHSMM	2^8	2^6	1.426e5	5.00
LHSMM	2^9	2^5	1.424e5	5.56
LHSMM	2^{10}	2^4	1.423e5	10.00

Conclusion

- ▶ Introduce a low-rank factorization to speed up inference
- ▶ Applies to models with hypergraph inference
- ▶ Most effective with large models

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HMM Music Results

Model	Nott	Piano	Muse	JSB
RNN-NADE	2.31	7.05	5.6	5.19
R-Transformer	2.24	7.44	7.00	8.26
LSTM	3.43	7.77	7.23	8.17
LV-RNN	2.72	7.61	6.89	3.99
SRNN	2.94	8.20	6.28	4.74
TSBN	3.67	7.89	6.81	7.48
HMM	2.43	8.51	7.34	5.74
LHMM	2.60	8.89	7.60	5.80

PCFG Results

$ \mathcal{N} $	$ \mathcal{P} $	Model	N	PPL	Sec/Batch
30	60	PCFG	-	252.60	0.29
		LPCFG	8	247.02	0.27
		LPCFG	16	250.59	0.27
60	120	PCFG	-	234.01	0.33
		LPCFG	16	217.24	0.28
		LPCFG	32	213.81	0.30
100	200	PCFG	-	191.08	1.02
		LPCFG	32	203.47	0.64
		LPCFG	64	194.25	0.81

HSMM Speed vs Accuracy

