

Sampler Method	ON LDA/复杂度	Maybe on DMM
SparseLDA-Gibbs优化	<p>利用n_m^k & n_k^t的稀疏性质 将Gibbs采样式子拆解为</p> $p(z_{di} = k \mid rest) \propto s + r + q$ $s = \frac{\alpha_k \beta_w}{n_k^{-di} + \beta} \quad r = \frac{n_{kd}^{-di} \beta_w}{n_k^{-di} + \beta} \quad q = \frac{n_{kw}^{-di} (n_{kd}^{-di} + \alpha_k)}{n_k^{-di} + \beta}$ $sample X \sim \mu(0, s + r + q)$ <p><i>if $x < s$ hit the smoothing only bucket</i></p> <p><i>if $s < x < s + r$ hit the document topic bucket</i></p> <p><i>if $x > s + r$ hit the topic word bucket</i></p> <p>复杂度$O(k_d + k_w)$</p>	
Alias-Method-LDA	<p>将Gibbs采样式子分解为$u \ v$</p> <p>u项为稀疏项v近似项 建立一个Alias Table采样复杂度$O(1)$</p> $p(z_{di} = k \mid rest) \propto u + v$ $u = \frac{n_{kd}^{-di} (n_{kw}^{-di} + \beta_w)}{n_k^{-di} + \beta} \quad v = \frac{\alpha_k (n_{kw}^{-di} + \beta_w)}{n_k^{-di} + \beta}$ <p>复杂度$O(k_d)$</p>	
F+LDA	<p>用FenwickTree数据结构采样</p> $p_t = \frac{(n_{td} + \alpha)(n_{tw} + \beta)}{n_t + \beta}$ <p><i>doc - by - doc</i> : $p_t = \beta \left(\frac{n_{td} + \alpha}{n_t + \beta} \right) + n_{tw} \left(\frac{n_{td} + \alpha}{n_t + \beta} \right)$</p> <p><i>word - by - word</i> : $p_t = \alpha \left(\frac{n_{tw} + \beta}{n_t + \beta} \right) + n_{td} \left(\frac{n_{tw} + \beta}{n_t + \beta} \right)$</p>	
WarpLDA	<p>设置$D * V$矩阵 MCEM Algorithm(MC+EM)</p> <p>E-step: Sample $z_{dn} \sim q(z_{dn} = k)$, where</p> $q(z_{dn} = k) \propto (C_{dk} + \alpha_k) \frac{C_{wk} + \beta_w}{C_k + \beta}$ <p>M-step: Compute C_d & C_w by Z</p> $q^{doc}(z_{dn} = k) \propto C_{dk} + \alpha_k$ $q^{word}(z_{dn} = k) \propto C_{wk} + \beta$ <p>用上面两个作为proposal distributions用MH算法交替采样</p>	
LightLDA	<p>MH+Alias Table(doc-proposal+word proposal)构建一系列 <i>proposal function</i> 轮流使用</p> $q(z_{di} = k \mid rest) \propto (n_{kd} + \alpha_k) \times \frac{n_{kw} + \beta_w}{n_k + \beta}$ <p>$n_{kd} + \alpha_k$ 为 <i>doc - proposal</i></p> <p>$\frac{n_{kw} + \beta_w}{n_k + \beta}$ 为 <i>word - proposal</i></p>	

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LDA*	<i>long – documents : WarpLDA</i> <i>short – documents : F + LDA</i>	

Basic Sampler	
Importance Sampling	
Elliptical Slice Sampling	
Variational Inference	
Metropolis-Hasting	
Gibbs	$p(z_i = k \mid \vec{Z}_{\neg i}, \vec{W})$