Latent Dirichlet Allocation

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Objectives

We consider the problem of modeling text corpora. The goal is to find short descriptions of the members of a collection that enable efficient processing of large collections while preserving the essential statistical relationships that are useful for basic tasks such as classification, novelty detection, summarization, and similarity and relevance judgments [**?**].

Presentation of the model

- $\mathcal{D} = \{d_1, d_2, \ldots, d_M\}$ is a corpus.
- $\mathcal{V}$ is the vocabulary of size V.
- k is the number of topics.

For a document $d \in \mathcal{D}$,

- $d = (w_1^{(d)}, \ldots, w_{N_d}^{(d)})$ represents the document d, where the $w_i^{(d)}$ are all distinct. N_d is the number of **distinct** words in the document d.
- $w^{(d)}$ (`word_incidences`) is a matrix containing the number of times each word in the vocabulary appears in the document. Size of $w^{(d)} = N_d \times V$.
- $\theta^{(d)}$ is an array of size k, representing a probability density.
- $z^{(d)}$ is the set of topics : $z_{ni}^{(d)} = 1$ if the word n is linked with the topic i. Size of $z^{(d)} = N_d \times k$.

Latent Dirichlet allocation (LDA) is a generative probabilistic model of a corpus.

- Documents = random mixtures over latent topics,
- Topic = a distribution over words.

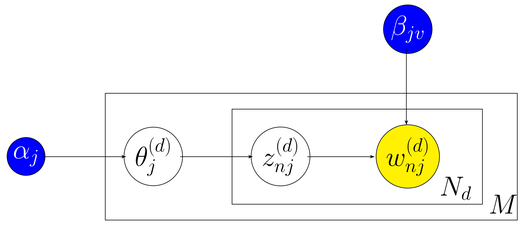
- **Input**: corpus $\mathcal{D}$

For *each document* $d \in \mathcal{D}$
  Choose $N \sim \text{Poisson}(\xi)$
  Choose $\theta^{(d)} \sim \text{Dir}(\alpha)$
  For *each of the* N *words* $w_n^{(d)}$
    Choose a topic $z_n^{(d)} \sim \text{Multinomial}(\theta^{(d)})$
    Choose a word w_n from $p(w_n | z_n^{(d)}, \beta)$, a multinomial probability conditioned on $z_n^{(d)}$.

Generative model

Goal: determine

- α = estimate of the parameter of the Dirichlet distribution which generates the parameter for the (multinomial) probability distribution over topics in the document. Size of $\alpha = k$.
- β is a matrix of size $k \times V$ which gives the estimated probability that a given topic will generate a certain word: $\beta_{ij} = p(w^j = 1 | z^i = 1)$.

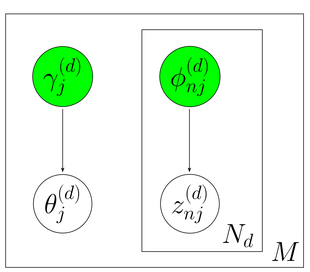


Variational inference

$\Rightarrow$ Use Jensen's inequality to obtain a lower bound on the log likelihood.
For a document $d \in \mathcal{D}$:

- $\gamma^{(d)}$ is the variational parameter for the dirichlet distribution. Size of $\gamma^{(d)} = k$.
- $\phi^{(d)}$ is the variational parameter for the multinomial distribution. Size of $\phi^{(d)} = N_d \times k$. $\phi_{ni}^{(d)}$ depends on the relation between the word in position n of the document and the topic i of the list of topics.

$\Rightarrow$ Estimate $\gamma^{(d)}, \phi_{ni}^{(d)}$ instead of $\theta^{(d)}$ and $z_n^{(d)}$.



E-step for a document d (Variational Inference Procedure)

- **Input**: a document d defined by its `word_incidences` ($w^{(d)}$), α, β
- **Output**: $\gamma^{(d)}$, $\phi^{(d)}$

Initialize $\phi_{ni}^{(d)} = \frac{1}{k}$ for all i and n.
Initialize $\gamma_i^{(d)} = \alpha + \frac{1}{k} \sum_{n=1}^{N_d} w_n^{(d)}$ for all i.
While *the expected log-likelihood for the document* d *has not converged*
  For $n = 1 \ldots N_d$
    For $i = 1 \ldots k$
      $\phi_{ni}^{(d)} = \beta_{iw_n^{(d)}} \exp(\Psi(\gamma_i^{(d)}))$
  Normalize $\phi_n^{(d)}$ to sum to 1.
  $\gamma^{(d)} = \alpha + \sum_{n=1}^{N_d} w_n^{(d)} \phi_n^{(d)}$

EM-algorithm

- **Input**: Corpus $\mathcal{D}$, number of topics k
- **Output**: α, β

For each $d \in \mathcal{D}$, compute $w^{(d)}$ (`word_incidences`).
Initialize α, β and $\Sigma_\gamma = 0$.
While *the expected log-likelihood has not converged*:
  For *each* $d \in \mathcal{D}$
    $(\gamma^{(d)}, \phi^{(d)}) = \textbf{E-step}(w^{(d)}, \alpha, \beta)$
    Update $\beta \leftarrow \beta + (\phi^{(d)})^\top w^{(d)}$
    Update $\Sigma_\gamma \leftarrow \Sigma_\gamma + \Sigma_{i=1}^{k} \Psi(\gamma_i^{(d)}) - \Psi\left(\sum_{j=1}^{k} \gamma_j^{(d)}\right)$
  Normalize β
  While α *has not converged*
    $\alpha \leftarrow \alpha - \frac{L'(\alpha)}{L''(\alpha)}$ where

$$\begin{cases} L'(\alpha) = |\mathcal{D}| k \left[\Psi\left(k\alpha\right) - \Psi(\alpha)\right] + \Sigma_\gamma \\ L''(\alpha) = |\mathcal{D}| k [k\Psi'(\alpha) - \Psi'\left(\alpha\right)] \end{cases}$$

Implementation issues

- Initialization of α et β.
- Optimization and convergence of the parameters and the expected log-likelihood.

Results

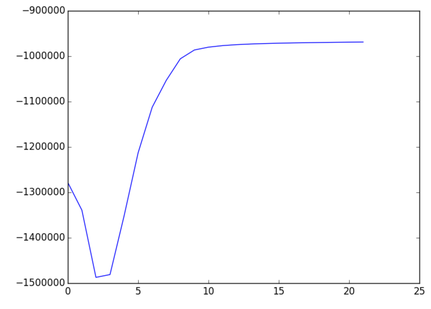


Figure 1: Expected log-likelihood for a corpus, $k = 30$

Nunc tempus venenatis facilisis. Curabitur suscipit consequat eros non porttitor. Sed a massa dolor, id ornare enim:

Treatments	Response 1	Response 2
Treatment 1	0.0003262	0.562
Treatment 2	0.0015681	0.910
Treatment 3	0.0009271	0.296

Table 1: Table caption

Conclusion

Nunc tempus venenatis facilisis. **Curabitur suscipit** consequat eros non porttitor. Sed a massa dolor, id ornare enim. Fusce quis massa dictum tortor **tincidunt mattis**. Donec quam est, lobortis quis pretium at, laoreet scelerisque lacus. Nam quis odio enim, in molestie libero. Vivamus cursus mi at *nulla elementum sollicitudin*.

References

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