

**TTIC 31230 Fundamentals of Deep Learning, Autumn 2021**

**Exam 3**

**Problem 1: 25 pts.** Consider a probability distribution on structured labels  $\mathcal{Y}[N]$  where  $\mathcal{Y}[n]$  is either -1, 0 or 1. Consider a score function  $s(\mathcal{Y})$  defined by

$$s(\mathcal{Y}) = \left( \sum_{n=0}^{N-2} \mathcal{Y}[n] \mathcal{Y}[n+1] \right) + \mathcal{Y}[N-1]\mathcal{Y}[0]$$

We can think of this as a ring of edge potentials with no node potentials. We are interested in the probability defined by the exponential softmax

$$P_s(\mathcal{Y}) = \frac{1}{Z_s} e^{s(\mathcal{Y})}$$

$$Z_s = \sum_{\mathcal{Y}} e^{s(\mathcal{Y})}$$

(a) Given an expression for the negative log pseud-likelihood  $-\ln \tilde{P}_s(\mathcal{Y})$  where  $\mathcal{Y}$  is the constant assignment defined by  $\mathcal{Y}[n] = 0$  for all  $n$ . Your expression should be a simple function of  $N$ .

(b) Repeat part (a) but for the constant structured label defined by  $\mathcal{Y}[n] = 1$ .

**Problem 2. 25 pts** This problem is on GAN language modeling. A GAN takes noise as input and transforms it to xsan output. We consider the case where the output is a string of symbols  $w_1, \dots, w_T$  where for simplicity we always generate a string of exactly length  $T$  and where the words are integers with  $w_t \in \{0, \dots, I-1\}$  where  $I$  is the size of the vocabulary. The GAN parameters are just the parameters of a bigram model, i.e., the parameters are probability tables

$$P[i] = P(w_0 = i)$$

$$Q[i, j] = P(w_{t+1} = j \mid w_t = i)$$

We take the noise input to the GAN to be a sequence of random real numbers  $\epsilon_1, \dots, \epsilon_T$  where each  $\epsilon_t$  is drawn uniformly from the interval  $[0, 1]$ .

(a) Write a function  $\hat{w}(P[I], \epsilon_1)$  which deterministically returns the first word given the noise value  $\epsilon_1$  such that the probability over the draw of  $\epsilon_1$  that  $\hat{w}(P[I], \epsilon_1) = i$  is  $P_i$ .

(b) Write a function  $\hat{w}(Q[I, I], w_t, \epsilon_t)$  which deterministically returns the word  $w_{t+1}$  given  $w_t$  such that the probability over the draw of  $\epsilon_t$  that  $\hat{w}(Q[I, I], w_t, \epsilon_t) = w_j$  is  $Q[w_t, j]$ .

(c) There is a problem with this GAN. For string generated by the GAN we need to back-propagate the discriminator loss into the GAN generator parameters. Explain why this is problematic. Is this always problematic when the generator output is discrete?

**Problem 3. 25 pts** This problem is on VAE language modeling (in contrast to GAN language modeling). Consider a VAE where the signal  $s$  is a word string  $w_1, \dots, w_T$  (as in problem 2). In the VAE we can have a continuous latent variable  $z$ . The VAE optimization problem is then

$$\Phi^*, \Theta^*, \Psi^* = \operatorname{argmin}_{\Phi, \Theta, \Psi} E_{s \sim \text{Pop}, z \sim p_{\Psi}(z|s)} \ln \frac{p_{\Psi}(z|s)}{p_{\Phi}(z)} - \ln P_{\Theta}(s|z) \quad (1)$$

Here the first “rate term” is defined on densities and the final “distortion term” is defined for a discrete sentence  $s$ . To explicitly handle the reparameterization trick will take the encoder density to be a Gaussian. For a Gaussian encoder we compute a mean vector  $\hat{z}_{\Psi}(s)$  and a variance  $\sigma_{\Psi}^2(s)[i]$  for each component  $z[i]$  of  $z$ . The Gaussian density for the encoder is then.

$$p_{\Psi}(z[i]|s) \propto \exp(-(z[i] - \hat{z}_{\Psi}(s)[i])^2 / (2\sigma_{\Psi}^2(s)[i]))$$

(a) For a noise value  $\epsilon \in \mathbb{R}$  drawn from  $\mathcal{N}(0, 1)$ , and for given values  $\hat{z} \in \mathbb{R}$  and  $\sigma^2 \in \mathbb{R}$ , define a deterministic function  $z(\hat{z}, \sigma^2, \epsilon)$  such that over the draw of the noise  $\epsilon$  we have that  $z(\hat{z}, \sigma^2, \epsilon)$  has the density

$$p(z) \propto \exp(-(z - \hat{z})^2 / (2\sigma^2)).$$

(b) Applying your solution to part (a) to the individual components of  $z$  equation (1) can be rewritten as

$$\Phi^*, \Theta^*, \Psi^* = \operatorname{argmin}_{\Phi, \Theta, \Psi} E_{s \sim \text{Pop}, \epsilon \sim \mathcal{N}(0, I)} \ln \frac{p_{\Psi}(z|s)}{p_{\Phi}(z)} - \ln P_{\Theta}(s|z) \quad (2)$$

Are there any problems with doing SGD on the optimization defined by (2) due to the use of continuous  $z$  and discrete  $s$ ? Explain your answer.

(c) It can be shown that if we hold the encoder  $\Psi$  fixed then the optimal value of the prior density  $p_{\Phi}(z)$  is just the marginal on  $z$  of the distribution defined by sampling  $s \sim \text{Pop}$  and  $z \sim p_{\Psi}(z|s)$ . We can write this marginal as  $p_{\text{Pop}, \Psi}(z)$ . Now consider the rate term when  $p_{\Phi}(z) = p_{\text{Pop}, \Psi}(z)$ .

$$\text{rate} = E_{s \sim \text{Pop}, z \sim p_{\Psi}(z|s)} \ln \frac{p_{\Psi}(z|s)}{p_{\text{Pop}, \Psi}(z)}$$

Write this rate term as a differential mutual information.

**Problem 4. 25 pts** This problem is on VAEs when both  $z$  and  $s$  are discrete. This happens in the second layer of a progressive VAE as defined in the slides. Is the discreteness of  $z$  an issue in this case? Explain your answer.