

Consider the following graphical model:

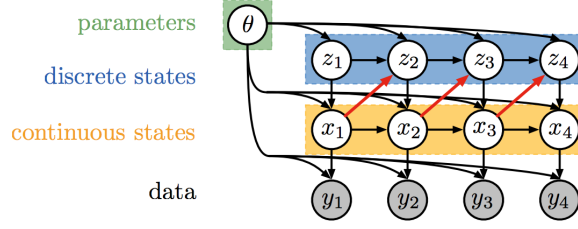


Figure 1: Recurrent Switching Dynamic System

where \vec{z} is a categorical latent variable, \vec{x} is a gaussian latent variable, and \vec{y} are bernoulli observed variables. We wish to derive a lower bound on $\log p(\vec{y})$ for variational inference.

$$\log p(\vec{y}) \geq \int_{\vec{z}} \int_{\vec{x}} q(\vec{z}, \vec{x} | \vec{y}) \log \frac{p(\vec{y}, \vec{x}, \vec{z})}{q(\vec{z}, \vec{x} | \vec{y})} d\vec{x} d\vec{z} \quad (1)$$

$$= \int_{\vec{z}} \int_{\vec{x}} q(\vec{z} | \vec{x}) q(\vec{x} | \vec{y}) \log \frac{p(\vec{y} | \vec{x}) p(\vec{x} | \vec{z}) p(\vec{z})}{q(\vec{z} | \vec{x}) q(\vec{x} | \vec{y})} d\vec{x} d\vec{z} \quad (2)$$

$$\approx \sum_{\vec{z}} \sum_{\vec{x}} \log \frac{p(\vec{y} | \vec{x}) p(\vec{x} | \vec{z}) p(\vec{z})}{q(\vec{z} | \vec{x}) q(\vec{x} | \vec{y})} \quad (3)$$

where $\vec{x} \sim q(\vec{x} | \vec{y})$, $\vec{z} \sim q(\vec{z} | \vec{x})$. Critically, we do not extract out a term $KL[\cdot]$ since there will be no closed form for a product of a categorical and gaussian variable.

From Fig. 1, we can extract the following factorizations:

$$p(\vec{y} | \vec{x}) = \prod_{t=1}^T p(y_t | x_t) \quad (4)$$

$$p(\vec{x} | \vec{z}) = \prod_{t=1}^T p(x_t | z_t) \quad (5)$$

$$p(\vec{z}) = p(z_1) \prod_{t=2}^T p(z_t | z_{t-1}, x_{t-1}) \quad (6)$$

$$q(\vec{x} | \vec{y}) = q(x_1 | \vec{y}) \prod_{t=2}^T q(x_t | x_{t-1}, \vec{y}) \quad (7)$$

$$q(\vec{z} | \vec{x}) = q(z_1 | \vec{x}) \prod_{t=2}^T q(z_t | z_{t-1}, \vec{x}) \quad (8)$$

where T is the sequence length. So we can write the evidence lower bound as:

$$\sum_{z_1, \dots, z_T} \sum_{x_1, \dots, x_T} \left[\sum_{t=1}^T (\log p(y_t | x_t) + \log p(x_t | z_t)) + \right. \quad (9)$$

$$\left. \sum_{t=2}^T (\log p(z_t | z_{t-1}, x_{t-1}) - \log q(x_t | x_{t-1}, \vec{y}) - \log q(z_t | z_{t-1}, \vec{x})) + \right. \quad (10)$$

$$\left. (\log p(z_1) - \log q(x_1 | \vec{y}) - \log q(z_1 | \vec{x})) \right] \quad (11)$$

where $x_1 \sim q(x_1 | \vec{y})$, $x_t \sim q(x_t | x_{t-1}, \vec{y})$, $z_1 \sim q(z_1 | \vec{x})$, $z_t \sim q(z_t | z_{t-1}, \vec{x})$, each of which are parameterized by an RNN in reverse order. To optimize this, we use the Gumble-softmax relaxation of \vec{z} .