title of the big homework

Big homework in big course

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Abstract

All notes regarding my masters thesis project

1 External links

- Thesis pre proposal
- Tasks document
- Gitlab repository might be removed
- Overleaf project not regularly updated

2 Math notes

Taylor series multivariate.

$$f(\boldsymbol{r}_0 + \boldsymbol{a}t) = f(\boldsymbol{r}_0) + [\boldsymbol{a}\cdot\nabla f(\boldsymbol{r})]\Big|_{\boldsymbol{r}=\boldsymbol{r}_0} t + \frac{1}{2!}[\boldsymbol{a}\cdot\nabla][\boldsymbol{a}\cdot\nabla] f(\boldsymbol{r})\Big|_{\boldsymbol{r}=\boldsymbol{r}_0} t^2 + \dots \tag{1}$$

Shannon Entropy.
Self information of event x $= x$ is defined as $I(x) := -\log P(x)$

$$H(x) = \mathbb{E}_{x\sim P}\left[I(x)\right] = -\mathbb{E}_{x\sim P}\left[\log P(x)\right]$$

Cramer-Rao lower bound. [Balabdaoui and van de Geer, 2016] Suppose θ is an unknown deterministic parameter which is to be estimated from measurements x, distributed according to some pdf $f(x;\theta)$. The variance of any *unbiased estimator* $\hat{\theta}$ of θ is then bounded by reciprocal of Fischer Information $I(\theta)$:

$$\begin{aligned}\text{var}(\hat{\theta}) &\geq \frac{1}{I(\theta)} \text{ where}\\ I(\theta) &= \mathbb{E}\left[\left(\frac{\partial l(x;\theta)}{\partial\theta}\right)^2\right]\\ &= -\mathbb{E}\left[\frac{\partial^2 l(x;\theta)}{\partial\theta^2}\right]\end{aligned}$$

Note: See Wikipedia for other more general versions

Lipschitz continuity, smoothness, etc.. f is $M-$*Lipschitz continuous* given M if

$$|f(x) - f(y)| \leq M|x-y| \forall x, y \in \mathbb{R}$$

. If f is differentiable, Lipschitz continuity says that f has bounded derivative.

f is L-*Lipschitz smooth* if its derivatives are Lipschitz continuous with L. This is called smoothness type $C^{1,1}$ i.e

$$\forall x, y \in \mathbb{R}, ||\nabla f(x) - \nabla f(y)|| \leq L||x-y||$$

The definition does not assume convexity of f. Some other equivalent conditions are: on here.

$$g(x) = \frac{L}{2}x^\intercal x - f(x) \text{ is convex} \tag{2}$$

$$f(y) \leq f(x) + \nabla f(x)^\intercal (y-x) + \frac{L}{2}||y-x||^2, \forall x, y \tag{3}$$

$$(\nabla f(x) - \nabla f(y))^\intercal (x-y) \leq L||x-y||^2, \forall x, y \tag{4}$$

$$f(\alpha x + (1-\alpha)y) \geq \alpha f(x) + (1-\alpha)f(y) - \frac{\alpha(1-\alpha)L}{2}||x-y||^2 \forall x, y \in \mathbb{R}, \alpha \in [0,1] \tag{5}$$

$$\cdots \tag{6}$$

Strong Convextiy: f is α-strongly convex if

$$\nabla^2 f(x) \succeq \alpha I \forall x$$

Also

$$f(x+y) \geq f(x) + y^\intercal \nabla f(x) + \frac{\alpha}{2}||x-y||^2 \tag{7}$$

7 is equivalent to saying $g(x) = f(x) - \frac{\alpha}{2}||x||^2$ is convex.. Latter is equivalent to $\nabla^2 g \succeq 0 \equiv \nabla^2 f \succeq \alpha I$. more info here

Note:l- strong convexity can be written as

$$f(y) \geq f(x) + \nabla f(x)^\intercal (y-x) + \frac{l}{2}||y-x||^2 \tag{8}$$

Equation 8 is direct contrast to 3. $\frac{L}{l}$ is called condition number of matrix.

3 Code Notes

Normal distribution edward

```
from edward.models import Normal
from keras.layers import Dense

hidden = Dense(256, activation='relu')(x_ph)
qz = Normal(loc=Dense(10)(hidden),
scale=Dense(10, activation='softplus')(hidden))
```

4 Web pages

1. Zen of gradient descent with intro to Nexterov Method

2. I am a bandit Nesterov accelerated

3. CMU Stats FW lecture

5 Literature notes

Variational inference.: [Blei et al., 2016] **INPROGRESS**

$$\overbrace{\mathrm{KL}\left(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x})\right)}^{\downarrow \text{Objective} \geq 0} := \mathbb{E}_{q(\mathbf{z})}\left[\log q(\mathbf{z})\right] - \mathbb{E}_{q(\mathbf{z})}\left[\log p(\mathbf{z}|\mathbf{x})\right] \tag{9}$$

$$\mathrm{ELBO}(q) := \mathbb{E}_{q(\mathbf{z})}\left[\log p(\mathbf{z},\mathbf{x})\right] - \mathbb{E}_{q(\mathbf{z})}\left[\log q(\mathbf{z})\right] \tag{10}$$

$$\mathrm{KL}\left(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x})\right) + \underbrace{\mathrm{ELBO}(q)}_{\uparrow \text{Optimize}} = \underbrace{\log p(\mathbf{x})}_{\text{constant w. } q} \tag{11}$$

$$\mathrm{ELBO}(q) = \mathbb{E}\left[\log p(\mathbf{x}|\mathbf{z})\right] - \mathrm{KL}\left(q(\mathbf{z})||p(\mathbf{z})\right) \tag{12}$$

$$\mathrm{ELBO}(q) = \mathcal{Q}(\theta,\theta_t) - \mathcal{H}(\mathbf{z}|\mathbf{x}) \text{ //Entropy} \tag{13}$$

$$\tag{14}$$

Algorithm 1: Coordinate Ascent for VI

Input: A model $p(\mathbf{x},\mathbf{z})$, a data set $\mathbf{x}$
Output: A variational density $q(\mathbf{z}) = \prod_{j=1}^{m} q_j(z_j)$

Initialize: Variational factors $q_j(z_j)$
while *the ELBO has not converged* **do**
  for $j \in \{1,\ldots,m\}$ **do**
    Set $q_j(z_j) \propto \exp\{\mathbb{E}_{-j}[\log p(z_j \mid \mathbf{z}_{-j},\mathbf{x})]\}$
  end
  Compute $\mathrm{ELBO}(q) = \mathbb{E}\left[\log p(\mathbf{z},\mathbf{x})\right] - \mathbb{E}\left[\log q(\mathbf{z})\right]$
end
return $q(\mathbf{z})$

Exponential families conditional conjugacy. [Bauer, 2018] **TODO**define conditional conjugacy properly

Algorithm 2: VI with conjugate family assumption

Input: A model p, variational family $q_{\phi(z)}, q_\lambda(z)$
while *ELBO is not converged* **do**
  for *each data point* i **do**
    Update $\varphi_i \leftarrow \mathbb{E}_\lambda\left[\eta_l(\beta, x_i)\right]$
  end
  Update $\lambda \leftarrow \mathbb{E}_\varphi\left[\eta_g(x,z)\right]$
end

Gradient Optimization for ELBO. We will try to solve the optimization problem from Gradient ascent perspective. This will open up opportunity for stochastic optimization [Robbins and Monro, 1951] [Robbins and Monro, 1985].

Moving from Gradient Opt to Stochastic VI

1. subsample a data point t from full data
2. use current global param λ to update local param φ_t
3. update λ

Gradient optimization step $\lambda_{t+1} = \lambda_t + \delta\nabla_\lambda f(\lambda_t)$. An equivalent formulation (for small $d\lambda$) is

$$\arg\max_{d\lambda} f(\lambda + d\lambda) \text{ st. } ||d\lambda||^2 \leq \epsilon \tag{15}$$

Here we have euclidean distance metric, which is not the best choice for probability distributions. For ex - $q_\lambda \sim \mathcal{N}(0,1000)$ is much closer distribution to $q_{\lambda''} \sim \mathcal{N}(10,10000)$ than $q_{\lambda'} \sim \mathcal{N}(0,0.001)$ is to $q_{\lambda'''}\mathcal{N}(0.1,0.001)$ even though $||\lambda - \lambda''|| \geq ||\lambda' - \lambda'''||$

Natural gradient of ELBO: *natural gradient* accounts for geometric structure of probability parameters (λ). They wrap the parameter space in a sensible way such that moving in same direction in different directions amounts to equal change in symmetrized KL divergence.

$$\begin{aligned} &\arg\max_{d\lambda} f(\lambda + d\lambda) \text{ st.} \\ &D_{KL}^{sym}(q_\lambda, q_{\lambda+d\lambda}) \leq \epsilon \text{ where} \\ &D_{KL}^{sym}(q,p) = KL(q||p) + KL(p||q) \end{aligned} \tag{16}$$

We need to find Riemannian metric [1] $G(\lambda)$ which transforms euclidean distance to symmetrized KL divergence:

$$d\lambda^\intercal d\lambda = D_{KL}^{sym}(q_\lambda(\beta), q_{\lambda+d\lambda}(\beta)) \tag{17}$$

Using information geometry [2], we can also rescale the gradients in the right space:

$$\hat{\nabla}_\lambda ELBO = G^{-1}(\lambda)\nabla_\lambda ELBO \text{ where} \tag{18}$$

$$G(\lambda) = \mathbb{E}\left[\Big(\nabla_\lambda \log q_\lambda(\beta)\Big)\Big(\nabla_\lambda \log q_\lambda(\beta)\Big)^\intercal\right] \tag{19}$$

$G(\lambda)$ is the Fisher information matrix. For our model class (conjugate exponential...) We've

$$\nabla_\lambda \log q_\lambda(\beta) = t(\beta) - \mathbb{E}\left[t(\beta)\right] \tag{20}$$

Combining 20 and 19

$$G(\lambda) = \nabla_\lambda^2 a(\lambda) = a''(\lambda) \tag{21}$$

From [Hoffman et al., 2013], equation of Euclidean gradient

$$\nabla_\lambda ELBO = a''(\lambda)\Big(\mathbb{E}\left[\eta(\mathbf{x},\mathbf{z})\right] - \lambda\Big) \tag{22}$$

TODOrefresh 22 with value in [Blei et al., 2016]
Combining 18, 22 and 21

$$\begin{aligned} g(\lambda) = \widehat{\nabla_\lambda} ELBO &= \mathbb{E}\left[\eta(\mathbf{x},\mathbf{z})\right] - \lambda \text{ and} \\ \lambda_t &= \lambda_{t-1} + \delta_t g(\lambda_{t-1}) \\ \Rightarrow \lambda_t &= (1-\delta_t)\lambda_{t-1} + \delta_t \mathbb{E}\left[\eta(\mathbf{x},\mathbf{z})\right] \end{aligned} \tag{23}$$

Algorithm 3: VI with conjugate family assumption

Input: A model p, variational family $q_{\phi(z)}, q_\lambda(z)$

1 **while** *ELBO is not converged* **do**
2 **for** *each data point* i **do**
3 Update $\varphi_i \leftarrow \mathbb{E}_\lambda\left[\eta_l(\beta, x_i)\right]$
4 **end**
5 Update $\lambda \leftarrow (1-\delta_t)\lambda + \delta_t \mathbb{E}_{q(\varphi)}\left[\eta_g(x,z)\right]$
6 **end**

Stochastic Variational inference. in Algorithm 3 line 2-4, we have to iterate over all data to compute the new set of local variables φ. This does not scale well to large datasets. [Hoffman et al., 2013] So we have to use stochastic gradients. Noisy gradients H of f will converge to a local optimum as long as

- $\mathbb{E}\left[H\right] = \nabla f$
- Step size δ_t st: $\sum_1^\infty \delta_t = \infty$ and $\sum_1^\infty \delta_t^2 < \infty$

[1] seems to be some kind of transformation
[2] Hope so

Now,

$$\mathbb{E}\left[\eta(\mathbf{x},\mathbf{z})\right] = \left(\alpha_1 + \sum_1^n \mathbb{E}_q\left[t(z_i,x_i)\right], n+\alpha_2\right)$$

Noisy gradient by sampling

1. Sample $t \sim Uniform(1,\ldots,n)$
2. Rescale

$$\begin{aligned} g(\lambda) &= \left(\alpha_1 + n\mathbb{E}_q\left[t(z_t,x_t)\right], n+\alpha_2\right) - \lambda \\ &=: \hat{\lambda} - \lambda \end{aligned}$$

Algorithm 4: Stochastic VI

Input: A model $p(\mathbf{x},\mathbf{z})$, data $\mathbf{x}$
Initialize:variational family $q_{\phi(z)}, q_\lambda(z)$ with params λ_0
Result: Global variational densities $q_\lambda(\beta)$
while *Stopping criteria not met* **do**
  Sample $t \sim Uniform(1,\ldots,n)$
  Update $\phi_t \leftarrow \mathbb{E}_\lambda\left[\eta_l(\beta,x_t)\right]$
  Compute global param estimate $\hat{\lambda} = \mathbb{E}_\varphi\left[\eta_g(z_t,x_t)\right]$
  Update $\lambda \leftarrow (1-\delta_t)\lambda + \delta_t\hat{\lambda}$
end
return λ

Research on optimizing difficult variational objectives with Monte Carlo (MC) estimates. Write gradient of ELBO as expectation, compute MC estimates, use stochastic optimization with MC estimates. New approaches avoid any model-specific derivations, and are called 'Black-box' inference techniques. As examples, see - [Kingma and Welling, 2013] [Rezende et al., 2014] [Ranganath et al., 2014] [Ranganath et al., 2016] [Titsias and Lázaro-
[Kucukelbir et al., 2017]

$$\text{ELBO} = \mathbb{E}_{q_\nu}\left[\log p_\theta(z,x)\right] - \mathbb{E}_q\left[\log q_\nu z\right]$$

ν params of variational family, θ params of model. We need unbiased estimates of $\nabla_{\nu,\theta} ELBO$ to maximize ELBO.

Black Box variational inference. **INPROGRESS**
From [Ranganath et al., 2014]

> We will form the derivative of the objec- tive as an expectation with respect to the variational approximation and then sample from the variational ap- proximation to get noisy but unbiased gradients, which we use to update our parameters. For each sample, our noisy gradient requires evaluating the joint distribution of the observed and sampled variables, the variational distribution, and the gradient of the log of the varia- tional distribution. This is a black box method in that the gradient of the log of the variational distribution and sampling method can be derived once for each type of variational distribution and reused for many models and applications.
>
> We will form the $\nabla ELBO$ as an $\mathbb{E}_{q_\lambda}[...]$ and then sample S samples from the q_λ to get noisy but unbiased gradients (w.r.t λ), which we use to update λ. For each sample, our noisy gradient requires evaluating the $p(\mathbf{x},\mathbf{z}_S), q(\mathbf{z}_S)$, and $\nabla \log q(\mathbf{z}_S)$. This is a black box method in that the $\nabla \log q(\mathbf{z}_S)$ and sampling method can be derived once for each type of variational distribution and reused for many models and applications.

Equation (2) of [Ranganath et al., 2014]

$$\begin{aligned} &\nabla_\lambda \mathcal{L} = \mathbb{E}_q\left[\nabla_\lambda \log q(z|\lambda)\Big(\log p(x,z) - \log q(z|\lambda)\Big)\right] \text{ where} \\ &\mathcal{L}(\lambda) \triangleq \mathbb{E}_{q_{\lambda_z}}\left[\log p(x,z) - \log q(z)\right] \text{ (ELBO)} \end{aligned} \tag{24}$$

here it says that Equation 2/3 can be derived simply using the log trick but the authors use a complicated method in paper. Also derived in [Jalil Taghia and Schn, 2018] and [Bauer, 2018]

the gradient $\nabla_\lambda \log q(z|\lambda)$ of the log of a probability distribution is called the score function or REINFORCE Basic algorithm

$$z_s \sim q(z|\lambda) \text{ for } s \in 1..S$$
$$\nabla_\lambda \mathcal{L} \approx \frac{1}{S}\sum_{s=1}^{S} \nabla_\lambda \log q(z_s|\lambda)\Big(\log p(x, z_s) - \log q(z_s|\lambda)\Big) \tag{25}$$

Rao-Blackwellization and smart Control Variates to control variance
Variance still very high. Reparameterization and amortization come to rescue (See this tutorial from David Blei)

Good notes on Stochastic VI and Black Box VI from [Jalil Taghia and Schn, 2018]

Reparameterization trick.
TODO

Boosting Variational inference. [Guo et al., 2016] **INPROGRESS**
Iterative boosting by $q_{i+1} = (1-\gamma)q_i + \gamma h_i$. Very similar to Frank-Wolfe. Optimization is to find optimal γ and h_i at every step. γ is very similar to line search method for [Locatello et al., 2018] and the method is exactly same (stochastic gradient descent by taking expectations). For h_i a *Laplacian Gradient Boosting* technique is used.

Frank-Wolfe. **INPROGRESS**[Jaggi, 2013] [Pedregosa, 2018] [Pedregosa et al., 2018] [Demyanov and Rubinov, 1970]
Idea: Approximate the objective funciton f at iterate $\mathbf{x}_t$ using a linear function:

$$\tilde{f}(\mathbf{s}) := f(\mathbf{x}_t) + \langle \nabla f(\mathbf{x}_t), \mathbf{s} - \mathbf{x}_t \rangle$$

Find $\mathbf{s}$ which minimizes this Linear problem (LMO) and then move in that direction by step size γ. Approximate solutions to the linear problem also suffice. Here $x, \mathcal{D} \equiv q, \mathcal{A}$

Algorithm 5: Frank-Wolfe

Constrained Optimization: $\min_{x \in \mathcal{D}} f(\mathbf{x})$
f is Convex, differentiable with L-Lipschitz gradient and domain $\mathcal{D}$ is Convex and compact
for $t \in \{0, \ldots, T\}$ **do**
  $s^t \leftarrow \arg\min_{s \in \mathcal{D}} \langle \mathbf{s}, \nabla f(\mathbf{x}^t) \rangle$
  $\mathbf{x}^{t+1} \leftarrow$ **UpdateRule**$(\mathbf{x}^t, s^t, t, f)$
end

UpdateRule can be

$$q^{t+1} \leftarrow (1-\gamma)q^t + \gamma s^t = q^t + \gamma \overbrace{(s^t - q^t)}^{d_t} \text{ where}$$
$$\textbf{Variant0}: \gamma \leftarrow \frac{2}{t+2} \tag{26}$$
$$\textbf{Variant1}: \gamma \leftarrow \arg\min_{\gamma \in [0,1]} f((1-\gamma)q^t + \gamma s^t) \tag{27}$$
$$g_t \leftarrow -\langle \nabla f(\mathbf{x}_t), d_t \rangle \rangle$$
$$\textbf{Exitcondition}: g_t < \delta$$
$$\textbf{Variant2}: \gamma \leftarrow \min\left(\frac{g_t}{L||d_t||^2}, 1\right) \tag{28}$$
$$\textbf{Variant3}:$$
$$q^{t+1} \leftarrow \arg\min_{q \in \bigcup_{i=1}^{t} s^t} f(q) \tag{29}$$
$$\tag{30}$$

Constraint $\mathcal{D}$	LMO problem
norm $\|\|x\|\| \leq 1$	$-\partial\|\|\cdot\|\|_*$ Subgradients of corresponding dual norm
l_1 norm $\|\|x\|\|_1 \leq 1$	$-\partial\|\|\nabla f(\mathbf{x}_t)\|\|_\infty$
Trace norm $\underbrace{\|\|X\|\|_{tr} \leq 1}_{\text{sum of singular values}}$	Operator norm $\underbrace{s_t \in -\|\|\nabla f(X_t)\|\|_{op}}_{\text{Largest singular value}}$

Table 1: LMO problem for well known constraints

28 has variants [Pedregosa, 2018] [Demyanov and Rubinov, 1970] **TODO**add more

$$\gamma \leftarrow \min\left\{\frac{g_t}{L\ \mathrm{diam}(\mathcal{D})^2}, 1\right\}$$

Frank-Wolfe Convergence. INPROGRESS

$$\begin{aligned}
\overbrace{g_t}^{Gap} &:= \langle \nabla f(\mathbf{x}_t), \mathbf{x}_t - \mathbf{s}_t \rangle \\
&\geq \langle \nabla f(\mathbf{x}_t), \mathbf{x}_t - \mathbf{x}^* \rangle \\
&\geq \underbrace{f(\mathbf{x}_t) - f(\mathbf{x}^*)}_{\epsilon_t} \quad \textit{Convexity} \qquad (31)
\end{aligned}$$

(32)

Using quadratic upper bound 3 L-continous gradient can be relaxed to this, We get,

$$f(\mathbf{y})) \leq f(\mathbf{x}) + \langle \nabla f(\mathbf{x}), \mathbf{y} - \mathbf{x} \rangle + \frac{L}{2}||\mathbf{y} - \mathbf{x}||^2 \qquad (33)$$

$$\begin{aligned}
\Rightarrow f(\mathbf{x}_{t+1}) = f\Big((1-\gamma)\mathbf{x}_t + \gamma \mathbf{s}_t\Big) &\leq f(\mathbf{x}_t) - \gamma g_t + \frac{L\gamma^2}{2}||\mathbf{s}_t - \mathbf{x}_t||^2 \\
&\leq f(\mathbf{x}_t) - \gamma \epsilon_t + \frac{L\gamma^2}{2}||\mathbf{s}_t - \mathbf{x}_t||^2 \\
\Rightarrow \epsilon_{t+1} &\leq (1-\gamma)\epsilon_t + \frac{L\gamma^2}{2}\mathcal{D}_t^2 \qquad (34) \\
&\leq (1-\gamma_t)\epsilon_t + \gamma_t^2 C \Big(= \frac{L}{2} diam(\mathcal{D}) \Big) \qquad (35)
\end{aligned}$$

(36)

Goal: To show, for $\gamma_t = \frac{2}{t+2}$

$$\epsilon_t \leq \frac{4C}{t+2} \qquad (37)$$

Using induction, for $t = 0$, $\epsilon_0 = C \leq \frac{4C}{2}$. At step t

$$\begin{aligned}
\epsilon_{t+1} &\leq \Big(1 - \frac{2}{t+2}\Big)\epsilon_t + \Big(\frac{2}{t+2}\Big)^2 C \\
&\leq \Big(\frac{t}{t+2}\Big) \cdot \Big(\frac{4C}{t+2}\Big) + \Big(\frac{1}{t+2}\Big) \cdot \Big(\frac{4C}{t+2}\Big) \\
&= \frac{4C}{t+2}\frac{t+1}{t+2} \\
&\leq \frac{4C}{t+2}\frac{t+2}{t+3} \\
&= \frac{4C}{t+1+2}
\end{aligned}$$

Revisiting Frank-Wolfe: Projection Free Sparse Convex Optimization. [Jaggi, 2013] **INPROGRESS**Variants of FW in 6

- **Approximate LMO**: $\epsilon := \frac{1}{2}\delta\gamma C_f$ additive approximate error
- **Fully Corrective**: in Equation 29, is only a degenerate boosting as only one atom $\mathbf{s}$ is chosen at each time. If we change the search space to

$$q^{t+1} \leftarrow \underset{q \in conv(\bigcup_{i=1}^{t} s^t)}{\arg\min} f(q)$$

  Then the progress made per iteration would be more but the search problem would not be much easier than the original problem

Curvature Constant C_f of a convex and differentiable f:

$$C_f := \sum_{\mathbf{x},\mathbf{s} \in \mathcal{D}, \gamma \in [0,1], \mathbf{y} = \mathbf{x} + \gamma(\mathbf{s} - \mathbf{x})} \frac{2}{\gamma^2}\Big(f(\mathbf{y}) - f(\mathbf{x}) - \langle \mathbf{y} - \mathbf{x}, \nabla f(\mathbf{x}) \rangle\Big)$$

Note that $C_f = \frac{2}{\gamma^2}\left(f - \tilde{f}\right)$ means that for bounded C_f, deviation of f from $\tilde{f}$ will also be bounded. $f - \tilde{f}$ is also called *Bregman divergence*. If ∇f is L-Lipschitz continuous on $\mathcal{D}$ w.r.t some norm $||\cdot||$, then $C_f \leq \text{diam}_{||\cdot||}(\mathcal{D}^2)L$

Boosting Black Box Variational inference. **INPROGRESS**

Boosting introduced in [Guo et al., 2016], connection with FW in [Locatello et al., 2017]. define a Linear Minimization Problem (LMO) as $\mathbf{LMO}_{\mathcal{A}}(y) := \arg\min_{s\in\mathcal{A}}\langle y, s\rangle$ In line 3 of 5, rewrite it as

$$s^t \leftarrow (\delta - \text{Approx-})\mathbf{LMO}_{\mathcal{A}}(\nabla f(q^t))$$

Algorithm for LMO in section 4 of [Locatello et al., 2018]. In Theorem 2, Curvature $\mathcal{C}_{f,\mathcal{A}}$ is bounded for D^{KL} if param. space of densities in $\mathcal{A}$ is bounded. In section 3, a bounded curvature for D^{KL} is obtained.

Black box LMO:

In this case $f(q^t) = \text{KL}\left(q^t(\mathbf{z})||p(\mathbf{x},\mathbf{z})\right)$. Assuming θ are the parameters defining variational family $\mathcal{Q} \equiv \mathcal{A}$ We've to find $\nabla_\theta f(q^t)$, more specifically, we've to find

$$s^t \leftarrow (\delta - \text{ Approx.}) \arg\min_{s\in\mathcal{A}}\langle \nabla \text{KL}\left(q^t(\mathbf{z})||p(\mathbf{x},\mathbf{z})\right), s\rangle$$

TODOadd how [Guo et al., 2016] [Locatello et al., 2017] deal with optimization of LMO. Also add the part about conv($\mathcal{A}$) being sufficient instead of $\mathcal{A}$.

Convergence of SGD not fully understood. To guarantee convergence of FW, solution of LMO should not be degenerate. This translates to a constraint on $||s||_\infty$ which is not practical. Every pdf with bounded $||\cdot||_\infty$ has bounded entropy and the converse holds true in most cases of interest. (Gaussian, Laplacian, ...). Assume $\mathcal{A}$ is such a family and $\bar{\mathcal{A}}$ is $\mathcal{A}$ w/o l_∞ norm constraint. **TODO**ask

$$\arg\min_{s\in\bar{\mathcal{A}},\mathcal{H}(s)\geq -M}\langle \nabla \text{KL}\left(q^t(\mathbf{z})||p(\mathbf{x},\mathbf{z})\right), s\rangle \stackrel{?}{\equiv} \arg\min_{s\in\bar{\mathcal{A}},\mathcal{H}(s)\geq -M}\left\langle s, \log\frac{q^t}{p}\right\rangle$$

Using Lagrange multiplier λ

$$\left\langle s, \log\left(\frac{s}{\sqrt[\lambda]{\frac{p}{q^t}}}\right)\right\rangle$$

$$\equiv \arg\min_{s\in\bar{\mathcal{A}}} \text{KL}\left(s||\sqrt[\lambda]{\frac{p}{q^t}}Z\right)$$

$$\text{RELBO}(s,\lambda) := \mathbb{E}_s\left[\log p\right] - \mathbb{E}_s\left[\log q^t\right] - \lambda\mathbb{E}_s\left[\log s\right] \tag{38}$$

For true LMO solution, will need to maximize for λ. Might end in saddle, fix or slowly decrease with time $\frac{1}{\sqrt{t+1}}$

6 Ideas

6.1 Line search

Line search in 27 is not working very well.

line search

$$\gamma' = \underset{\gamma \in [0,1]}{\text{amin}}\ KL\left(q^t + \gamma(s - q^t) \,\|\, p\right)$$

$$s^* = \text{argmin}\ KL\left(s \,\|\, \sqrt{\frac{p}{q_t}}\, z\right)$$

RELBO

grad.

q^t_γ

$$\nabla_\gamma - \int_z q^t_\gamma \log\left(\frac{q^t_\gamma}{p}\right) dz$$

$$= -\int \nabla_\gamma q^t_\gamma \log\left(\frac{q^t_\gamma}{p}\right) + q^t_\gamma \cdot \nabla_\gamma \log\left(\frac{q^t_\gamma}{p}\right)$$

$(s - q^t)$; $\frac{1}{q^t_\gamma} \cdot \nabla_\gamma q^t_\gamma$

$$= -\int \nabla_\gamma q^t_\gamma \left(1 + \log q^t_\gamma - \log p\right)$$

$$= -\int (s - q^t)\left(1 + \log q^t_\gamma - \log p\right)$$

code

$$= -\mathbb{E}_s\left[1 + \log q^t_\gamma - \log p\right] \leftarrow \text{sample-s}$$

q_t

res-s

$$+ \mathbb{E}_{q^t}\left[1 + \log q^t_\gamma - \log p\right] \leftarrow \text{sample-q}$$

res-q

$$= \begin{cases} \mu^{t+1} \leftarrow [\mu^t, \mu_s] \\ \sigma^{t+1} \leftarrow [\sigma^t, \sigma_s] \end{cases}$$

new mix $= (1-\gamma)\, q_t + \gamma s$

pbar

$\gamma \leftarrow \frac{2}{k+2}$

$w = ((1-\gamma)w, \gamma]$

q_{next}

$$\hat{\nabla}_\gamma \approx \frac{1}{N}\left[\text{res-q} - \text{res-s}\right]$$

$$\gamma_{new} = \gamma_{old} + 0.1 \cdot \frac{(\hat{\nabla}_\gamma)}{t+1}$$

once 0, will always report to 0!!

project onto [0, 1]

```
def line_search_dkl(weights, locs, diags, mu_s, cov_s, x, k):
  """Perform line search for the best step size gamma.

  Uses gradient ascent to find gamma that minimizes
  KL(q_t + gamma (s - q_t) || p)

  Args:
      weights: weights of mixture components of q_t
      locs: means of mixture components of q_t
      diags: deviations of mixture components of q_t
      mu_s: mean for LMO Solution s
      cov_s: cov matrix for LMO solution s
      x: target distribution p
      k: iteration number of Frank-Wolfe
  Returns:
      Computed gamma
  """
  def softmax(v):
      return np.log(1 + np.exp(v))
  # no. of samples to approximate ∇_γ
  N_samples = 10
  # Create current iter q_t
  weights = [weights]
  qt_comps = [
      Normal(
          loc=tf.convert_to_tensor(locs[i]),
          scale=tf.convert_to_tensor(diags[i])) for i in range(len(locs))
  ]
  qt = Mixture(
      cat=Categorical(probs=tf.convert_to_tensor(weights)),
      components=qt_comps,
      sample_shape=N)
  qt = InfiniteMixtureScipy(stats.multivariate_normal)
  qt.weights = weights[0]
  qt.params = list(
      zip([[l] for l in locs], [[softmax(np.dot(d, d))] for d in diags]))
  # samples from q_t
  sample_q = qt.sample_n(N_samples)
  # create and sample from s
  s = stats.multivariate_normal([mu_s],
                                np.dot(np.array([cov_s]), np.array([cov_s])))
  sample_s = s.rvs(N_samples)
  # q_{t+1} is mixture of q_t and s with weights (1 − γ) and γ
  # Set its corresponding parameters and weights
  new_locs = copy.copy(locs)
  new_diags = copy.copy(diags)
  new_locs.append([mu_s])
  new_diags.append([cov_s])
  # initialize γ
  gamma = 2. / (k + 2.)
  # no. steps of gradient ascent
  n_steps = 10
  prog_bar = ed.util.Progbar(n_steps)
  for it in range(n_steps):
  print("line_search iter %d, %.5f" % (it, gamma))
  new_weights = copy.copy(weights)
  new_weights[0] = [(1. - gamma) * w for w in new_weights[0]]
  new_weights[0].append(gamma)
  # create q^γ_{t+1}
  q_next = InfiniteMixtureScipy(stats.multivariate_normal)
  q_next.weights = new_weights[0]
  q_next.params = list(
  zip([[l] for l in new_locs], [[np.dot(d, d)] for d in new_diags]))
  # Computes 𝔼[...] ∝ ∑_v log p − log q^γ_{t+1}
  def px_qx_ratio_log_prob(v):
  Lambda = 1.
```

```
    ret = x.log_prob([v]).eval()[0] - q_next.log_prob(v)
    ret /= Lambda
    return ret
    # Samples w.r.t s
    rez_s = [
    px_qx_ratio_log_prob(sample_s[ss]) for ss in range(len(sample_s))
    ]
    # Samples w.r.t q_{t+1}
    rez_q = [
    px_qx_ratio_log_prob(sample_q[ss]) for ss in range(len(sample_q))
    ]
    # Gradient ascent step, step size decreasing as 1/(it+1)
    gamma = gamma + 0.1 * (sum(rez_s) - sum(rez_q)) / (N_samples *
    (it + 1.))
    # Projecting it back to [0, 1], too small range?
    # FIXME(sauravshekhar) if projected to 0, all iterations will be same?
    if gamma >= 1 or gamma <= 0:
    gamma = max(min(gamma, 1.), 0.)
    break
    return gamma
```

changes for measuring variance of $\mathbb{E}_s[\cdot]$ and $\mathbb{E}_{q_{t+1}^{\gamma}}[\cdot]$.

```
    ...
    grad_gamma = []
    for it in range(n_steps):
    ...
    # Samples w.r.t s
    rez_s = np.asarray([
        px_qx_ratio_log_prob(sample_s[ss]) for ss in range(len(sample_s))
    ])
    # Samples w.r.t q_{t+1}
    rez_q = np.asarray([
        px_qx_ratio_log_prob(sample_q[ss]) for ss in range(len(sample_q))
    ])
    grad_gamma.append({'E_s': rez_s, 'E_q': rez_q, 'gamma': gamma})
    ...
    # Write grad_gamma to outdir/line_search_samples_<n_samples>.npy.<fw_iter>
```

Metrics on original version.

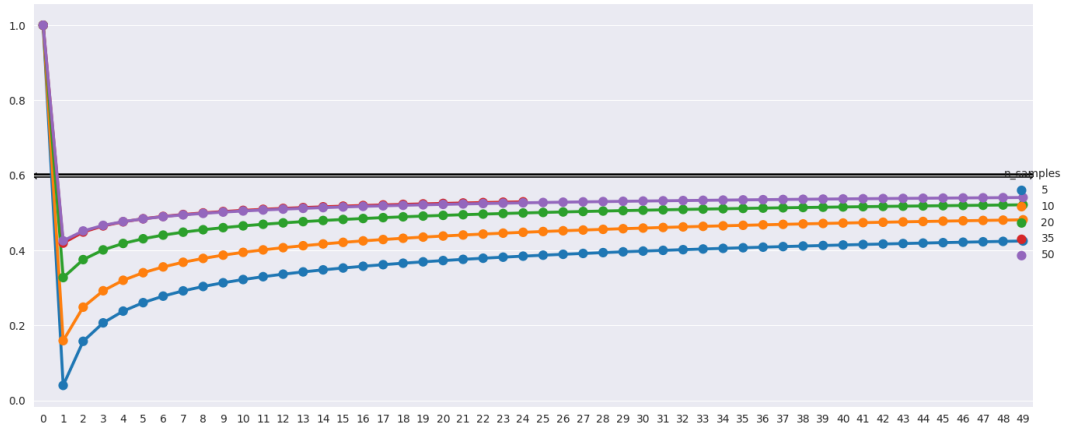

Figure 1: gamma with iterations for different n_samples

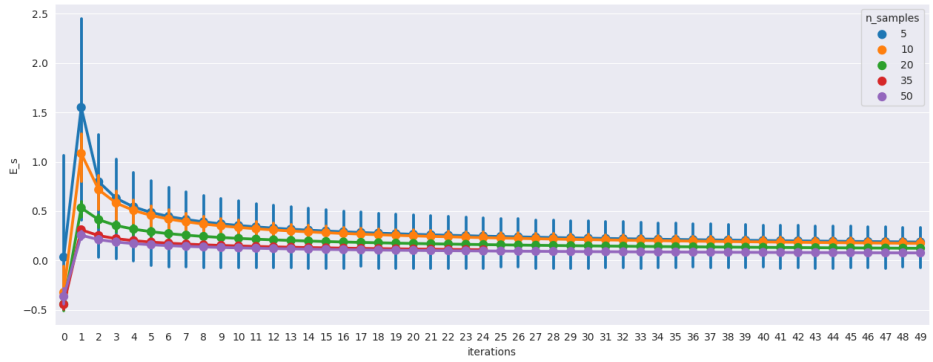

Figure 2: E_s with different n_samples

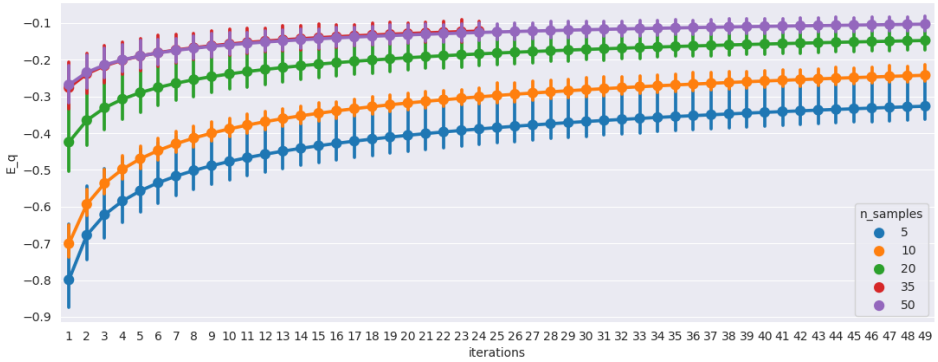

Figure 3: E_q with different n_samples
?? begins with iter 1 as iter 0 has very high variance

6.2 Measuring smoothness

INPROGRESSComputing optimal γ directly from eqn 1 of [Pedregosa et al., 2018]

$$f(\mathbf{x}_{t+1}) \leq f(\mathbf{x}_t) + \gamma\langle\nabla f(\mathbf{x}_t), \mathbf{s}_t - \mathbf{x}_t\rangle + \frac{\gamma^2}{2}L_t||\mathbf{s}_t - \mathbf{x}_t||^2$$

$$\Rightarrow L_t \geq \frac{f(\mathbf{x}_{t+1}) - f(\mathbf{x}_t) + \gamma\langle\nabla f(\mathbf{x}_t), \mathbf{s}_t - \mathbf{x}_t\rangle}{\frac{\gamma^2}{2}||\mathbf{s}_t - \mathbf{x}_t||^2}$$

$$\frac{f(\mathbf{x}_{t+1}) - f(\mathbf{x}_t) + \gamma\langle\nabla f(\mathbf{x}_t), \mathbf{s}_t - \mathbf{x}_t\rangle}{\frac{\gamma^2}{2}\mathrm{KL}\left(s_t||q_t\right)}$$

$$\langle f, g\rangle = \int f(\theta)f(\theta)d\theta \text{ //functional dot product}$$

Code changes.

```
def kl(mu_q, std_q, mu_p, std_p):
  ...

def func_dot_product():
  ...
```

6.3 Other optimization algorithm

TODOAs shown in link 3, Frank-Wolfe converges slower than Projected Gradient Descent in Practice. See [Locatello et al., 2017] to see why we use FW and if it can be replaced. (will have to derive new convergence proofs and boosting won't be as integrated into the optimization algorithm as before).

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