

## GBM

T1076006 塩貝亮宇

## 1 GBM

$$\sigma(x) = \frac{1}{1 + \exp(-x)} \quad (1)$$

(2)

## 1.1 GBMBiasIterate

$$E(\mathbf{v}, \mathbf{h}) = -\sum_{i=1}^D a_i v_i - \sum_{j=1}^P b_j h_j \quad (3)$$

$$+ \sum_{i=1}^D \sum_{k=i+1}^D v_i L_{ik} v_k + \sum_{j=1}^P \sum_{m=j+1}^P h_j J_{jm} h_m + \sum_{i=1}^D \sum_{j=1}^P v_i W_{ij} h_j \quad (4)$$

$$\mu_j \leftarrow \sigma(-b_j + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P \mu_m J_{mj}) \quad (5)$$

$$p(h_j = 1 | \mathbf{v}, \mathbf{h}_{-j}) = \sigma(-b_j + \sum_{m=1 \setminus j}^P J_{jm} h_m) \quad (6)$$

$$p(v_i = 1 | \mathbf{h}, \mathbf{v}_{-i}) = \sigma(-a_i + \sum_{j=1}^P W_{ij} h_j + \sum_{k=1}^D L_{ik} v_k) \quad (7)$$

(8)

## 1.2 GBMNoBiasIterate

$$E(\mathbf{v}, \mathbf{h}) = \sum_{i=1}^D \sum_{k=i+1}^D v_i L_{ik} v_k + \sum_{j=1}^P \sum_{m=j+1}^P h_j J_{jm} h_m + \sum_{i=1}^D \sum_{j=1}^P v_i W_{ij} h_j \quad (9)$$

$$\mu_j \leftarrow \sigma \left( \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P \mu_m J_{mj} \right) \quad (10)$$

$$p(h_j = 1 | \mathbf{v}, \mathbf{h}_{-j}) = \sigma \left( \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P J_{jm} h_m \right) \quad (11)$$

$$p(v_i = 1 | \mathbf{h}, \mathbf{v}_{-i}) = \sigma \left( \sum_{j=1}^P W_{ij} h_j + \sum_{k=1 \setminus i}^D L_{ik} v_k \right) \quad (12)$$

(13)

### 1.3 GBMNoBiasNoIterate

$$E(\mathbf{v}, \mathbf{h}) = -\sum_{i=1}^D \sum_{k=i+1}^D v_i L_{ik} v_k - \sum_{j=1}^P \sum_{m=j+1}^P h_j J_{jm} h_m - \sum_{i=1}^D \sum_{j=1}^P v_i W_{ij} h_j \quad (14)$$

$$\mu_j \leftarrow \sigma\left(\sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P J_{mj} \mu_j\right) \quad (15)$$

$$p(h_j = 1 | \mathbf{v}, \mathbf{h}_{-j}) = \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P h_j J_{jm} \quad (16)$$

$$p(v_i = 1 | \mathbf{h}, \mathbf{v}_{-i}) = \sum_{j=1}^P W_{ij} h_j + \sum_{k=1 \setminus i}^D v_i L_{ik} \quad (17)$$

### 1.4 GBMBiasIterate

$$E(\mathbf{v}, \mathbf{h}) = \sum_i^D a_i v_i + \sum_j^P b_j h_j \quad (18)$$

$$- \sum_{i=1}^D \sum_{k=i+1}^D v_i L_{ik} v_k - \sum_{j=1}^P \sum_{m=j+1}^P h_j J_{jm} h_m - \sum_{i=1}^D \sum_{j=1}^P v_i W_{ij} h_j \quad (19)$$

$$\mu_j \leftarrow \sigma\left(b_j + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P \mu_m J_{mj}\right) \quad (20)$$

$$p(h_j = 1 | \mathbf{v}, \mathbf{h}_{-j}) = \sigma\left(b_j + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P J_{jm} h_m\right) \quad (21)$$

$$p(v_i = 1 | \mathbf{h}, \mathbf{v}_{-i}) = \sigma\left(a_i + \sum_{j=1}^P W_{ij} h_j + \sum_{k=1 \setminus i}^D L_{ik} v_k\right) \quad (22)$$

$$(23)$$

### 1.5 GBMBiasIterate2

$$E(\mathbf{v}, \mathbf{h}) = \sum_{i=1}^D a_i v_i + \sum_{j=1}^P b_j h_j \quad (24)$$

$$- \sum_{i=1}^D \sum_{k=i+1}^D v_i L_{ik} v_k - \sum_{j=1}^P \sum_{m=j+1}^P h_j J_{jm} h_m - \sum_{i=1}^D \sum_{j=1}^P v_i W_{ij} h_j \quad (25)$$

$$\mu_j \leftarrow \sigma\left(b_j + \sum_{i=1}^D a_i v_i + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P \mu_m J_{mj}\right) \quad (26)$$

$$p(h_j = 1 | \mathbf{v}, \mathbf{h}_{-j}) = \sigma\left(b_j + \sum_{i=1}^D a_i v_i + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P J_{jm} h_m\right) \quad (27)$$

$$p(v_i = 1 | \mathbf{h}, \mathbf{v}_{-i}) = \sigma \left( a_i + \sum_{j=1}^P b_j h_j + \sum_{j=1}^P W_{ij} h_j + \sum_{k=1 \setminus i}^D L_{ik} v_k \right) \quad (28)$$

$$(29)$$

## 1.6 GBMBiasIterate3

$$E(\mathbf{v}, \mathbf{h}) = \sum_i^D a_i v_i + \sum_j^P b_j h_j \quad (30)$$

$$- \sum_{i=1}^D \sum_{k=i+1}^D v_i L_{ik} v_k - \sum_{j=1}^P \sum_{m=j+1}^P h_j J_{jm} h_m - \sum_{i=1}^D \sum_{j=1}^P v_i W_{ij} h_j \quad (31)$$

$$\mu_j \leftarrow \sigma \left( \sum_{i=1}^D a_i v_i + \sum_{m=1}^P b_m h_m + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P \mu_m J_{mj} \right) \quad (32)$$

$$p(h_j = 1 | \mathbf{v}, \mathbf{h}_{-j}) = \sigma \left( \sum_{i=1}^D a_i v_i + \sum_{m=1}^P b_m h_m + \sum_{i=1}^D v_i W_{ij} + \sum_{m=1 \setminus j}^P J_{jm} h_m \right) \quad (33)$$

$$p(v_i = 1 | \mathbf{h}, \mathbf{v}_{-i}) = \sigma \left( \sum_{k=1}^D a_k v_k + \sum_{j=1}^P b_j h_j + \sum_{j=1}^P W_{ij} h_j + \sum_{k=1 \setminus i}^D L_{ik} v_k \right) \quad (34)$$

$$(35)$$