

1 Model

Suppose we have a model, $f(x, \theta)$, where x is the input and θ is the set of parameters of this model. Let D denotes an arbitrarily given dataset, i.e. $D = \{(x_i, y_i): i = 1, 2, \dots\}$ wherein for $\forall i$ x_i is the input and y_i the target (observed). With some assumption of the dataset, e.g. independency and Gaussianity, we can gain a likelihood $L(D, \theta)$. Suppose we have some prior on θ , $p(\theta)$, we gain the unnormalized posterior $L(D, \theta) p(\theta)$. With D arbitrarily given, this unnormalized posterior is a function of θ , denoted by $p_D(\theta)$.

We are going to do is fit this $p_D(\theta)$ by ANN for any given D . To do so, we have to assume that $\text{supp}\{p_D(\theta)\} = \mathbb{R}^m$ for some $m \in \mathbb{N}^+$ (i.e. has no compact support) but decrease exponentially fast as $\|\theta\| \rightarrow +\infty$. With this assumption, we can use Gaussian function as the activation of the ANN. We propose the fitting function

$$q(\theta; a, b, w) = \sum_i a_i^2 \left\{ \prod_j N(\theta_j, w_{ji}, b_{ji}) \right\},$$

where $a_i \in \mathbb{R}$ for $\forall i$ (always $a_i^2 \geq 0$) and

$$N(x, w, b) := \sqrt{\frac{w^2}{2\pi}} \exp\left(-\frac{1}{2}(wx + b)^2\right)$$

While fitting, $q(\theta; a, b, w)$ has no need of normalization, since $p_D(\theta)$ is unnormalized.

$q(\theta)$ has probabilistic illustration. $N(x, w, b)$ is realized as a one-dimensional Gaussian distribution (denote \mathcal{N}). Indeed, $N(x, w, b) = \mathcal{N}(x - \mu, \sigma)$ if $\mu = b/w$ and $\sigma = 1/|w|$. Thus $\prod_j N(\theta_j, w_{ji}, b_{ji})$ is an multi-dimensional Gaussian distribution, with all dimensions independent. The $\{a_i^2\}$ is an empirical distribution, randomly choosing the Gaussian distributions. Thus $q(\theta)$ is a composition: Empirical \rightarrow Gaussian. This is the *mixture distribution*.

Since there's no compact support, for both $p_D(\theta)$ and $q(\theta; a, b, w)$, KL-divergence can be safely employed as the cost-function of the fitting.

2 Numerical Consideration

For numerical consideration, instead of fitting $p_D(\theta)$ by $q(\theta; a, b, w)$, we fit $\ln p_D(\theta)$ by $\ln q(\theta; a, b, w)$. To compute $\ln q(\theta; a, b, w)$, we have to employ some approximation method. Let

$$\begin{aligned} \beta_i &:= \ln \left(a_i^2 \left\{ \prod_j N(\theta_j, w_{ji}, b_{ji}) \right\} \right) \\ &= \ln a_i^2 + \sum_j \left\{ -\frac{1}{2}(\theta_j w_{ji} + b_{ji})^2 + \frac{1}{2} \ln \left(\frac{w_{ji}^2}{2\pi} \right) \right\}, \end{aligned}$$

thus $\ln q = \ln (\sum_i \exp(\beta_i))$. We first compute all the β_i and pick the maximum β_{\max} . Then pick out other β_i for which $\exp(\beta_i)$ has the same order as $\exp(\beta_{\max})$, collected as set M (excluding β_{\max}). We have

$$\begin{aligned} \ln q &= \ln \left(\exp(\beta_{\max}) + \sum_{i \neq \max} \exp(\beta_i) \right) \\ &= \ln \left(1 + \sum_{i \neq \max} \exp(\beta_i - \beta_{\max}) \right) + \beta_{\max}. \end{aligned}$$

Since $\exp(\beta_i) \sim \exp(\beta_{\max})$ iff $i \in M_\beta$ and $\exp(\beta_i) \ll \exp(\beta_{\max})$ iff $i \notin M_\beta$, $\sum_{i \in M_\beta} \exp(\beta_i - \beta_{\max}) \sim 1$, and others are negligible (comparing to 1). Thus,

$$\ln q \approx \ln \left(1 + \sum_{i \in M_\beta} \exp(\beta_i - \beta_{\max}) \right) + \beta_{\max}.$$

This makes $\ln q$ numerically computable. (And if $\sum_{i \in M_\beta} \exp(\beta_i - \beta_{\max}) < 0.1$, we can further approximate $\ln q \approx \beta_{\max} + \sum_{i \in M_\beta} \exp(\beta_i - \beta_{\max})$, thus no logarithm is to be computed.

3 Cost-Function

$$\begin{aligned} \text{KL}(w, b) &:= \mathbb{E}_{\theta \sim q(\theta; w, b)} [\ln p(\theta; D) - \ln q(\theta; a, b, w)] \\ &\approx \frac{1}{n} \sum_{\theta^{(s)}} \{ \ln p(\theta^{(s)}; D) - \ln q(\theta^{(s)}; a, b, w) \}, \end{aligned}$$

where $\{\theta^{(s)}: s = 1, \dots, n\}$ is sampled from $q(\theta; a, b, w)$ as a distribution.

4 Gradient

Let $z := (a, b, w)$. Then,

$$\begin{aligned} \frac{\partial \text{KL}}{\partial z}(z) &= \frac{\partial}{\partial z} \int d\theta q(\theta; z) \{ \ln p(\theta; D) - \ln q(\theta; z) \} \\ &= \int d\theta q(\theta; z) \frac{\partial \ln q}{\partial z}(\theta; z) \{ \ln p(\theta; D) - \ln q(\theta; z) - 1 \} \\ &\approx \frac{1}{n} \sum_{\theta^{(s)}} \frac{\partial \ln q}{\partial z}(\theta^{(s)}; z) \{ \ln p(\theta^{(s)}; D) - \ln q(\theta^{(s)}; z) - 1 \} \end{aligned}$$

where $\{\theta^{(s)}: s = 1, \dots, n\}$ is sampled from $q(\theta; z)$ as a distribution. Next, since $\ln q = \ln(\sum_i \exp(\beta_i))$, we have

$$\begin{aligned} \frac{\partial \ln q}{\partial z}(\theta; z) &= \sum_i \frac{\exp(\beta_i)}{\sum_j \exp(\beta_j)} \frac{\partial \beta_i}{\partial z} \\ &= \sum_i \frac{\exp(\beta_i - \beta_{\max})}{\sum_j \exp(\beta_j - \beta_{\max})} \frac{\partial \beta_i}{\partial z}. \end{aligned}$$

Since $\partial \beta_i / \partial z$ is polynomial-like, thus

$$\frac{\partial \ln q}{\partial z}(\theta; z) \approx \sum_i \frac{\exp(\beta_i - \beta_{\max})}{\sum_{j \in M_\beta} \exp(\beta_j - \beta_{\max})} \frac{\partial \beta_i}{\partial z} \delta_{i \in M_\beta},$$

where M_β is defined as previous. To calculate $\partial \beta_i / \partial a_k$, $\partial \beta_i / \partial b_{jk}$ and $\partial \beta_i / \partial w_{jk}$, recall

$$\beta_i = \ln a_i^2 + \sum_j \left\{ -\frac{1}{2}(\theta_j w_{ji} + b_{ji})^2 + \frac{1}{2} \ln \left(\frac{w_{ji}^2}{2\pi} \right) \right\},$$

we thus have

$$\begin{aligned} \frac{\partial \beta_i}{\partial a_k} &= \delta_{ik} \frac{2}{a_k}; \\ \frac{\partial \beta_i}{\partial b_{jk}} &= -\delta_{ik} \{ \theta_j w_{jk} + b_{jk} \}; \\ \frac{\partial \beta_i}{\partial w_{jk}} &= -\delta_{ik} \left\{ (\theta_j w_{jk} + b_{jk}) \theta_j + \frac{1}{w_{jk}} \right\}. \end{aligned}$$

And recall

$$\frac{\partial \text{KL}}{\partial z}(z) \approx \left(\frac{1}{n} \sum_{\theta^{(s)}} \right) \{ \ln p(\theta^{(s)}; D) - \ln q(\theta^{(s)}; z) - 1 \} \sum_i \frac{\exp(\beta_i - \beta_{\max})}{\sum_{j \in M_\beta} \exp(\beta_j - \beta_{\max})} \frac{\partial \beta_i}{\partial z} \delta_{i \in M_\beta},$$