Recitation 3

Neural CRF - preventing numerical instability

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Introduction

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 - $\eta(x_i|y_i) = \mathsf{LSTM}(y_i, \mathbf{x}, i)$
- We have a transition matrix A which captures the score of transitioning from one tag to another
 - $\bullet \ \gamma(y_i|y_{i-1}) = \mathbf{A}_{y_i,y_{i-1}}$

$$\max_{w} p(\mathbf{y}|\mathbf{x};w)$$

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$$\psi(y_i, y_{i-1}, x_i) = \exp(\Phi(y_i, y_{i-1}, x_i)) = \exp(\gamma(y_i | y_{i-1}) \eta(x_i | y_i))$$

$$\equiv \min_{w} \log \left[\sum_{\forall \mathbf{y}'} \psi(\mathbf{y}'; w) \right] \underbrace{-\log \left[\psi(\mathbf{y}; w) \right]}_{\text{Ground Truth Labels and Tokens}} \tag{1}$$

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- Why should we use log?
 - To prevent underflow as we are maximising the likelihood of a probability distribution

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$$= \log \left[\sum_{\forall \mathbf{y}'_n} \sum_{\forall \mathbf{y}'_{n-1}} \dots \sum_{\forall \mathbf{y}'_1} \psi(y'_1, y'_0, x_1) \psi(y'_2, y'_1, x_2) \dots \psi(y'_{n+1}, y'_n, x_{n+1}) \right]$$

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$$= \log \left[\sum_{\forall \mathbf{y}'_n} \sum_{\forall \mathbf{y}'_{n-1}} \dots \sum_{\forall \mathbf{y}'_1} \alpha_1(y'_1) \psi(y'_2, y'_1, x_2) \psi(y'_3, y'_2, x_2) \dots \psi(y'_{n+1}, y'_n, x_{n+1}) \right]$$

$$\vdots$$

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$$\cdot \dots$$

5

$$= \log \left[\sum_{\forall \mathbf{y}'_n} \sum_{\forall \mathbf{y}'_{n-1}} \dots \sum_{\forall \mathbf{y}'_2} \alpha_2(\mathbf{y}'_2) \psi(\mathbf{y}'_3, \mathbf{y}'_2, \mathbf{x}_3) \psi(\mathbf{y}'_3, \mathbf{y}'_2, \mathbf{x}_3) \dots \psi(\mathbf{y}'_{n+1}, \mathbf{y}'_n, \mathbf{x}_{n+1}) \right]$$

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 $= \log \left[\sum_{\forall \mathbf{y}'_n} \alpha_n(\mathbf{y}'_n) \psi(\mathbf{y}'_{n+1}, \mathbf{y}'_n, \mathbf{x}_{n+1}) \right]$

$$= \log \left[\sum_{\forall y'_{n}} \sum_{\forall y'_{n-1}} \dots \underbrace{\sum_{\forall y'_{2}} \alpha_{2}(y'_{2}) \psi(y'_{3}, y'_{2}, x_{3})}_{\alpha_{3}(y'_{3})} \psi(y'_{3}, y'_{2}, x_{3}) \dots \psi(y'_{n+1}, y'_{n}, x_{n+1}) \right]$$

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$$= \log \left[\sum_{\forall \mathbf{y}'_n} \sum_{\forall \mathbf{y}'_{n-1}} \dots \sum_{\underbrace{\forall \mathbf{y}'_2}} \alpha_2(y'_2) \psi(y'_3, y'_2, x_3) \psi(y'_3, y'_2, x_3) \dots \psi(y'_{n+1}, y'_n, x_{n+1}) \right]$$

:

$$= \log \left[\underbrace{\sum_{\forall \mathbf{y}'_n} \alpha_n(\mathbf{y}'_n) \psi(\mathbf{y}'_{n+1}, \mathbf{y}'_n, \mathbf{x}_{n+1})}_{\alpha_n(\mathbf{y}'_n)} \right]$$

Hence,

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$$\log \left[\alpha_i(y'_{i-1})\right] = \log \left[\sum_{\forall y'_i} \alpha_{i-1}(y'_{i-1})\psi(y'_i, y'_{i-1}, x_i)\right]$$

Hence,

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$$\begin{split} \log \left[\alpha_{i}(y'_{i-1}) \right] &= \log \left[\sum_{\forall y'_{i}} \alpha_{i-1}(y'_{i-1}) \psi(y'_{i}, y'_{i-1}, x_{i}) \right] \\ &= \log \left[\sum_{\forall y'_{i-1}} \exp^{\log \alpha_{i-1}(y'_{i-1})} \exp^{\Phi(y'_{i}, y'_{i-1}, x_{i})} \right] \end{split}$$

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Hence,

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We need a good way to estimate Log Sum of Exponents

Numerical Stability

Log Sum of Exponents or Sloppy Log

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But, if we re-write the equation as:

$$\max(a,b) + \log(\exp^{a - \max(a,b)} + \exp^{b - \max(a,b)})$$

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If a or b have very low negative values, their exponents could be very small causing underflow.

But, if we re-write the equation as:

$$\underbrace{\max(a,b)}_{\text{No log or exp}} + \log(\exp^{\underbrace{a - \max(a,b)}_{a - \max(a,b)}} + \exp^{\underbrace{b - \max(a,b)}_{b - \max(a,b)}})$$

Given,

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This formulation is vectorizable.

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This formulation is vectorizable.

Running **for** loops where vector operations are possible is blasphemy.

— Chaitanya A. 2018

Semi Rings

It might be useful to think of log as a different semi-ring.

$$a \bigoplus b = \log(\exp^a + \exp^b)$$
$$a \bigotimes b = \log(\exp^a \exp^b) = a + b$$

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- Use **Sloppy log** to prevent underflow.
- **Sloppy log** is vectorizable.

Questions ?