Semi-supervised Learning with Deep Generative Models

Kingma et. al. (2014)

Tyler Brown

CS 7180

Motivating Question

How can we model data of increasing size when obtaining label information is difficult?

High-level Answer

We can estimate missing label information by using a probabilistic model.

Specifying the Probabilistic Model for Missing Labels

- Data appears as pairs $(\mathbf{X}, \mathbf{Y}) = \{(\mathbf{x}_1, y_1), ..., (\mathbf{x}_N, y_N)\}$ with the i-th observation $x_i \in \mathbb{R}^D$ and a corresponding class label $y_i \in \{1, ..., L\}$
  - Each pair of observations (x_i, y_i) has a corresponding latent variable z_i
  - Empirical distribution over the labelled and unabelled subsets is referred to as $\tilde{p}_l(\mathbf{x}, y)$ and $\tilde{p}_u(\mathbf{x})$
- We can estimate y_i for x_i in distribution $\tilde{p}_u(\mathbf{x})$ by finding the maximum probability of $p(y_i)$ by using a set of features related to z_i and a predictive model
  1. **Latent-feature discriminative model (M1)**
  2. **Generative semi-supervised model (M2)**
  3. **Stacked generative semi-supervised model (M1+M2)**

Bayes Rule is used when specifying M1 & M2

$$p(x, y) = p(x)p(y|x)$$
$$= p(y)p(x|y)$$
$$p(x|y) = \frac{p(x)p(y|x)}{p(y)}$$

for models M1 [1], $p(z|x)$, and M2 [2]; $p(y|x)$

[1] Kingma et. al. (2014) equation (1)
[2] Kingma et. al. (2014) equation (2)

(M1) Latent-feature discriminative model

$$y \Leftarrow p(z|x) = \frac{p(z)p(x|z)}{p(x)}$$

where

$p(z) = \mathcal{N}(z|0, I)$ Gaussian distribution of z given a missing label y

$p(x|z) = f(x; z, \theta)$ likelihood function, parameters θ of a set of z

$p(x) = \tilde{p}_u(x)$ unlabelled subset of $x_i \in \mathbb{R}^D$

Kingma et. al. (2014) eq. (1)

(M1) Predicting Class Labels y

Approximate samples from the posterior distribution over the latent variables $p(z|x)$ are used as features to train a classifier that predicts class labels y

- (transductive) SVM
- multinomial regression

TODO: Add pictures or simulation here

(M2) Generative semi-supervised model

$$p(y|\mathbf{x}) = \frac{p(\mathbf{x}|y)p(y)}{p(\mathbf{x})} \approx \frac{p_\theta(\mathbf{x}|y,\mathbf{z})p(y)}{p(\mathbf{x})}$$

where

$p(y) = Cat(y|\pi)$	multinomial distribution, y can be latent
$p(\mathbf{z}) = \mathcal{N}(\mathbf{z}|\mathbf{0},\mathbf{I})$	Gaussian distribution of z when missing y
$p_\theta(\mathbf{x}|y,z) = f(\mathbf{x}; y, \mathbf{z}, \theta)$	likelihood function, nonlinear parameters
$p(x)$	all x in dist. of real numbers; $x \in \mathbb{R}^D$

Stacked generative semi-supervised model (M1 + M2)

Combine M1 and M2

1. Learn a new latent representation z_1 from M1
2. Use embeddings from z_1 instead of raw data x, to create a generative semi-supervised model M2

TODO: Add a picture or something here