Latent Variable Augmentation in Bayesian Inference

Applications for Gaussian Processes

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Zusammenfassung

Hier kommt der deutsche Abstrakt rein... ÜÖ sind ok.

Abstract

Put your abstract here...

Dedicated to la bite et les couilles

Acknowledgements

I would like to acknowledge the thousands of individuals who have coded for open-source projects for free. It is due to their efforts that scientific work with powerful tools is possible.

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Abbreviations

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1

Introduction

Machine learning has become a wide field of research with a variety of sub-fields, each dedicated to solve various problems in different ways. One field in particular, usually called probabilistic machine learning aims at representing the statistical side of the different models.

1.1 Following Bayes

- Bayes is awesome

In this thesis we are going to follow Bayesian principles

1.2 The use of Gaussian Processes

- All these things you can do with Gaussian processes

1.3 The underestimated importance of representation

- Different representation lead to very different results, efficiency etc

2

Background

2.1 Probabilistic Bayesian Modeling

The Bayes' theorem is one of the simplest theorem in probabilites and its demonstration holds in one line, its implications are however more complex.

Let's give the very general modeling setting. We have a set of observed variables $\boldsymbol{x}$ and a set of latent (unobserved) variables $\boldsymbol{\theta}$. Given a prior distribution on $\boldsymbol{\theta}$, $p(\boldsymbol{\theta})$, and a likelihood function $p(\boldsymbol{x} \mid \boldsymbol{\theta})$ we are interested in the posterior distribution $p(\boldsymbol{\theta}|\boldsymbol{x})$ which is given by:

$$p(\boldsymbol{\theta}|\boldsymbol{x}) = \frac{p(\boldsymbol{x}|\boldsymbol{\theta})p(\boldsymbol{\theta})}{p(\boldsymbol{x})} = \frac{p(\boldsymbol{x}|\boldsymbol{\theta})p(\boldsymbol{\theta})}{\int p(\boldsymbol{x}|\boldsymbol{\theta})p(\boldsymbol{\theta})d\boldsymbol{\theta}} \tag{2.1}$$

The posterior is of interest for making prediction on previously unseen data. Let's take the simple example of logistic regression: Given some input $\boldsymbol{X} \in \mathbb{R}^D$ and binary label $y \in \{0, 1\}$ we model the generative model as:

$$y \sim \text{Bernoulli}\left(\sigma(\boldsymbol{\theta}^\top \boldsymbol{X})\right), \tag{2.2}$$

where $\boldsymbol{\theta} \in \mathbb{R}^D$ and σ is the logistic function $\sigma(x) = \frac{1}{1+\exp(-x)}$. We put a simple isotropic Normal prior on $\boldsymbol{\theta}$: $p(\boldsymbol{\theta}) = \mathcal{N}(\boldsymbol{\theta}|0, I_D)$ and use following likelihood function: $p(y_i|\boldsymbol{\theta}, \boldsymbol{X}_i) = \sigma\left(2(y_i - 1)\boldsymbol{\theta}^\top \boldsymbol{X}_i\right)$. Assuming that we now know the posterior $p(\boldsymbol{\theta}|\boldsymbol{y}, \boldsymbol{X})$ we can make predictions for new data using the following:

$$p(y^*|\boldsymbol{X}^*, \boldsymbol{y}, \boldsymbol{X}) = \int p(y^*, \boldsymbol{\theta}|\boldsymbol{X}^*\boldsymbol{y}, \boldsymbol{X})d\boldsymbol{\theta} = \int p(y^*|\boldsymbol{\theta}, \boldsymbol{X}^*)p(\boldsymbol{\theta}|\boldsymbol{y}, \boldsymbol{X})d\boldsymbol{\theta}. \tag{2.3}$$

The last term of the equation involves the posterior distribution $p(\boldsymbol{\theta}|\boldsymbol{y}, \boldsymbol{X})$. To solve this integral, we must either be able to know the posterior in closed form and solve the integral numerically, or be able to sample from it and compute this integral with Monte-Carlo integration. Computing the posterior (2.1) in closed-form involves computing the integral $\int p(\boldsymbol{x}|\boldsymbol{\theta})p(\boldsymbol{\theta})d\boldsymbol{\theta}$, which is intractable for most non-trivial models. In Section 2.3, we mention methods which

help solving this issue by introducing approximations or ways to sample directly from the posterior.

2.2 Gaussian Processes

GP! (**GP!**) are a class of non-parametric models to approximate functions. By definition, a **GP!** is a stochastic process where the joint distribution on any collection of variables X_t follows a (multivariate) Gaussian distribution. This Gaussian nature is what make them so attractive since operations on Gaussian variables tend to be easier and many calculus have closed-form solutions. The Gaussian distribution is to statistics what the harmonic oscillator is to physics. Although, **GP!** are defined to be a non-parametric model, one still needs to define how the covariance between each variable of the process is defined. One of the most popular interpretation of **GP!** is as a prior on functions in the **RKHS!** (**RKHS!**). In practice the **RKHS!** is infinite-dimensional, to be able to perform any computation one needs to project it into a finite-dimensional space. Considering a function f we wish to approximate with a **GP!**, we need some data $\boldsymbol{X}$ to evaluate f on. We then consider the finite-dimensional vector $\boldsymbol{f}$ where $f_i = f(X_i)$.

One resorts to kernel functions [**NEED TO CITE THIS**]. The kernel matrix K is defined by $K_{ij} = k(x_i, x_j)$. K is positive-definite, i.e. for $K \in \mathbb{R}^{D\times D}$, and $x \in \mathbb{R}^D$, $x^\top K x > 0$.

2.2.1 Gaussian Process Regression

We now have a prior on the realisation of the function $\boldsymbol{f}$ on some data $\boldsymbol{X}$, $p(\boldsymbol{f}) = \mathcal{N}(\boldsymbol{f}|\boldsymbol{\mu}_0, \boldsymbol{K})$. We can now add information about some noisy observations $\boldsymbol{y}$ we got for $\boldsymbol{X}$:

$$y_i = f(X_i) + \epsilon_i, \tag{2.4}$$

where $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$. This leads to the likelihood $p(y_i|f_i) = \mathcal{N}(y_i|f_i, \sigma^2)$. Fortunately, multiplying Gaussian distribution together just lead to another Gaussian. The posterior for $\boldsymbol{f}$ is given by $p(\boldsymbol{f}|\boldsymbol{y}) = \mathcal{N}(\boldsymbol{f}|\boldsymbol{y}, \boldsymbol{K} + \sigma^2 I)$.

2.2.2 Non-Conjugate Gaussian Processes

2.2.3 Sparse Gaussian Processes

2.3 Approximate Bayesian Inference

The posterior distribution in Eq.(2.1) cannot be computed in closed-form for non-trivial problems. To still be able to make predictions and render the model useful one can resort to different approximations. Out of a very large number of methods two of the most used are sampling and variational inference.

2.3.1 Sampling

When the posterior $p(\boldsymbol{\theta}|\boldsymbol{x})$ is not available in closed-form, it may be possible to draw samples from it. The set of methods is far too large to be even mentioned in this thesis, I will

restrict the scope to methods tailored or adapted to **GPs!** (**GPs!**). I will especially focus on **MCMC!** (**MCMC!**) methods, where a chain of variable $\boldsymbol{\theta}^t$ is created with a Markovian assumption ($\boldsymbol{\theta}^t$ depends only of $\boldsymbol{\theta}^{t-1}$) and where the stationary distribution of $\boldsymbol{\theta}^t$ is the same as the target distribution (in our case the posterior $p(\boldsymbol{\theta}|\boldsymbol{x})$.

2.3.2 Variational Inference

VI! (**VI!**), sometimes called Variational Bayes, consists in approximating the posterior with another parametrized distribution. Given a family of distributions $\mathcal{Q}$, parametrized by parameters $\boldsymbol{\varphi}$ one aims to solve the following optimization problem:

$$\boldsymbol{\varphi}^* = \arg_{\boldsymbol{\varphi}} \min \mathrm{KL}\left(q_{\boldsymbol{\varphi}}(\boldsymbol{\theta})||p(\boldsymbol{\theta}|\boldsymbol{x})\right), \tag{2.5}$$

where the KL (Kullback-Leibler) divergence is defined (for continuous distributions as:

$$\mathrm{KL}\left(q(x)||p(x)\right) = \int q(x) \log \frac{q(x)}{p(x)} dx \tag{2.6}$$

The objective of equation (2.5) is generally not tractable. Since computing $p(\boldsymbol{\theta}|\boldsymbol{x})$ involves the typically intractable normalization constant $p(\boldsymbol{x})$, one resort to a surrogate function, the **VFE!** (**VFE!**) (or its negative counterpart the **ELBO!** (**ELBO!**)):

$$\begin{aligned}
\mathrm{KL}\left(q_{\boldsymbol{\varphi}}(\boldsymbol{\theta})||p(\boldsymbol{\theta}|\boldsymbol{x})\right) &= \int q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}) \left(\log q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}) - \log p(\boldsymbol{\theta}|\boldsymbol{x})\right) d\boldsymbol{\theta} && (2.7)\\
&= \int q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}) \left(\log q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}) - \log p(\boldsymbol{\theta}, \boldsymbol{x}) - \log p(\boldsymbol{x})\right) d\boldsymbol{\theta} && (2.8)\\
&= \underbrace{-\log p(\boldsymbol{x})}_{\leq 0} + \int q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}) \left(\log q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}) - \log p(\boldsymbol{x}|\boldsymbol{\theta}) - \log p(\boldsymbol{\theta})\right) d\boldsymbol{\theta} && (2.9)\\
&\leq -\mathbb{E}_{q_{\boldsymbol{\varphi}}}\left[\log p(\boldsymbol{x}|\theta)\right] + \mathrm{KL}\left(q_{\boldsymbol{\varphi}}(\boldsymbol{\theta})||p(\boldsymbol{\theta})\right) = \mathcal{F}(\boldsymbol{\varphi}) && (2.10)
\end{aligned}$$

By minimizing the **VFE!**:$\mathcal{F}(\boldsymbol{\varphi})$ instead of the **KL!** (**KL!**) divergence, we expect to find a solution close to the optimum of the problem stated in (2.5). A standard way is to perform gradient descent on the variational parameters $\boldsymbol{\varphi}$

$$\boldsymbol{\varphi}^{t+1} = \boldsymbol{\varphi}^t - \epsilon \nabla_{\boldsymbol{\varphi}} \mathcal{F}(\boldsymbol{\varphi}^t). \tag{2.11}$$

Computing the gradient $\nabla_{\boldsymbol{\varphi}} \mathcal{F}(\boldsymbol{\varphi})$ can be non-trivial but many methods were developed to tackle this problem.

[INTRODUCE DIFFERENT METHODS HERE]. One of the most important addition to the **VI!** method is the **MF!** (**MF!**) approximation. **MF!** is the assumption that the variational distribution $q(\boldsymbol{\theta})$ assumes every compoment of $\boldsymbol{\theta}$ to be independent from each other. This way we can write

$$q_{\boldsymbol{\varphi}}^{MF}(\boldsymbol{\theta}) = \prod_{i=1}^{D} q_{\boldsymbol{\varphi}_i}(\theta_i) \tag{2.12}$$

A more general method is also to consider blocks of variables instead.

Following the **MF!** approach, it is sometimes possible to find the optimal parameters $\boldsymbol{\varphi}^*$ in closed-form. By solving:

$$\nabla_{\varphi_i} \mathcal{F}(\boldsymbol{\varphi})|_{\varphi_i=\varphi_i^*} = 0, \tag{2.13}$$

for each variable φ_i we can find a local optima, which with additional assumptions, can prove to be the local minima we are looking for. The advantage of this method is that one can also perform it independently for each latent variable θ_i. Concretely the updates are of the form:

$$q^*_{\varphi_i}(\theta_i) \propto \exp\left(\mathbb{E}_{q_{\boldsymbol{\varphi}}(\boldsymbol{\theta}_{/i})}\left[\log p\left(\theta_i|\boldsymbol{\theta}_{/i}, \boldsymbol{x}\right)\right]\right) \tag{2.14}$$

where $\boldsymbol{\theta}_{/i}$ represent the collection of variables $\boldsymbol{\theta}_{/i} = \{\theta_j | j \neq i\}$. When working with distribution coming from exponential families, it is straightforward to get the optimal variational parameters φ_i. By updating the parameters one after another we get a **CAVI!** (**CAVI!**) scheme[1]

[1]The word ascent is used since the scheme was originally derived using the negative **VFE!** or **ELBO!**.

3

Efficient Gaussian Process Classification Using Polya-Gamma Data Augmentation

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Multi-Class Gaussian Process Classification Made Conjugate: Efficient Inference via Data Augmentation

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Automated Augmented Conjugate Inference for Non-conjugate Gaussian Process Models

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Variational Gaussian Particle Flow

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Discussion

Appendix A