

PROBABILISTIC AND UNSUPERVISED LEARNING

PETER ORBANZ • FALL 2024

Version: 19 September 2024

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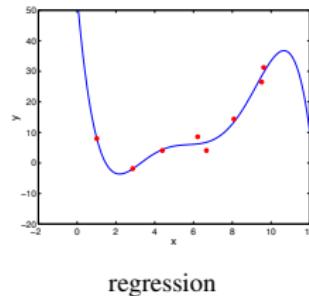
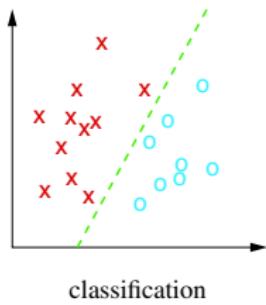
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SUPERVISED LEARNING

Here are two types of learning problems you may have encountered before:



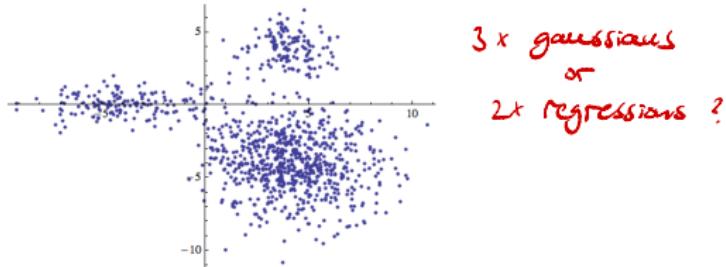
- These are both **supervised learning** problems.
- In both cases we are fitting a function to data—statistically speaking we are performing regression. The function takes finitely many values (classification) or is continuous-valued (regression).
- The term *supervised* indicates that we have examples of (possibly noisy) solutions, namely input and output values.

THREE LEARNING PROBLEMS

- Predicting new outcomes: generalising.
 - **Supervised learning.** Observe input/output pairs (“teaching”):
$$(x_1, y_1), (x_2, y_2), (x_3, y_3), (x_4, y_4), \dots$$
Predict the correct y^* for new input x^* .
- Systematising (noisy) observations: discovering structure.
 - **Unsupervised learning.** Observe (sensory) input alone:
$$x_1, x_2, x_3, x_4, \dots$$
Describe pattern of data [$p(x)$], identify and extract underlying structural variables [$x_i \rightarrow y_i$].
- Choosing actions wisely.
 - **Reinforcement learning.** Rewards or payoffs (and possibly also inputs) depend on actions:
$$x_1 : a_1 \rightarrow r_1, x_2 : a_2 \rightarrow r_2, x_3 : a_3 \rightarrow r_3 \dots$$
Find a policy for action choice that maximises payoff.

SUPERVISED VS UNSUPERVISED

Consider a data source generating points in \mathbb{R}^2 . Each point belongs to one of three groups. Here is a sample:



We are asked to assign data points to groups. There is a supervised and an unsupervised versions of this problem.

Classification

- Given: The data above, and the group assignment of each point.
- Task: Assign *new* points generated by the same source to their groups.
- Supervised problem.
- Jargon: Groups are called “classes”.
- Solution is typically a function.

Clustering

- Given: The data above only.
- Task: Assign each point *in the data* to a group.
- Unsupervised problem.
- Jargon: Groups are called “clusters”.
- Solution is typically a distribution.

PENDULUM

(WORK OF MARC DEISENROTH AND CARL EDWARD RASMUSSEN)

Task

Balance the pendulum upright by moving the sled left and right.

- The computer can control *only* the motion of the sled.
- Available data: Current state of system (measured 25 times/second).



Formalization

State = 4 variables (sled location, sled velocity, angle, angular velocity)
Actions = sled movements

The system can be described by a function

$$f : \quad \mathcal{S} \times \mathcal{A} \quad \rightarrow \quad \mathcal{S}$$

(state, action) \mapsto state

PENDULUM



OUR TOPICS

In Part I

- Models and learning approaches
Review of Bayesian learning, maximum likelihood estimation, Gaussian distributions
- Latent variable models
Latent variable models, free energies, the EM algorithm
- Markov and hidden Markov models
A special class of latent variable models for sequence data.
- Sampling algorithms and MCMC
Fitting and evaluating models by randomized simulation can be an alternative to optimization.
- Optimization
Arguably the most widely used way to fit a model to data is by optimization.

In Part II

- (Approximate) inference in graphical models.

BASICS

REPRESENTING A DATA SOURCE

Our approach to learning starts with a model of data production:

$$P(\text{data}|\text{parameters}) \quad P(x|\theta) \text{ or } P(y|x, \theta)$$

Machine learning jargon also calls this a generative model.

In more detail

- We observe data $\mathcal{D} = (x_1, \dots, x_n)$ from a data source, in a **sample space** \mathcal{X} .
- Our mathematical description of the source is a probability distribution P on \mathcal{X} .
- A **(statistical) model** is a set \mathcal{M} of probability distributions. “I assume model \mathcal{M} ” means “I assume P is contained in \mathcal{M} ”.
- We typically index the elements of \mathcal{M} by the elements of a **parameter space** \mathcal{T} . The model then takes the form

$$\mathcal{M} = \{P(\bullet|\theta) \mid \theta \in \mathcal{T}\}$$

- Example: $\mathcal{M} = \{\text{Gaussian distributions with variance 1 and mean } \theta \mid \theta \in \mathbb{R}\}$

Terminology varies, and the term “model” may refer to other mathematical objects.

DL \rightarrow model parameters are functions not prob. dist.

BASIC RULES OF PROBABILITY

- Probabilities are non-negative $P(x) \geq 0 \forall x$.
- Probabilities normalise: $\sum_{x \in \mathcal{X}} P(x) = 1$ for distributions if x is a discrete variable and $\int_{\mathcal{X}} p(x)dx = 1$ for probability densities over continuous variables
- The joint probability of x and y is: $P(x, y)$.
- The marginal probability of x is: $P(x) = \sum_y P(x, y)$, assuming y is discrete. *or if cont. = $\int p(x, y) dy$*
- The conditional probability of x given y is: $P(x|y) = P(x, y)/P(y)$
- Bayes' Formula: Since $P(x, y) = P(x)P(y|x) = P(y)P(x|y)$, we have

$$P(y|x) = \frac{P(x|y)P(y)}{P(x)} \quad \text{posterior} = \frac{\text{likelihood} \times \text{prior}}{\text{evidence}}$$

Warning: We will not be obsessively careful in our use of p and P for probability density and probability distribution. Should be obvious from context.

INDEPENDENCE

Recall that two random variables X_1 with (marginal) distribution P_1 and X_2 with distribution P_2 are **independent** if their joint distribution P factorizes,

$$P(x_1, x_2) = P_1(x_1)P_2(x_2) \quad \text{or equivalently} \quad P(x_1|x_2) = P_1(x_1) .$$

Informally:

Two random variables are independent if knowing the value of one does not provide any information about the outcome of the other.

Random variables are called **iid (independent and identically distributed)** if they are independent and have identical marginal distributions: $P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i)$

EXPONENTIAL FAMILIES

A model $\mathcal{M} = \{p(\bullet | \theta) | \theta \in \mathcal{T}\}$ is an **exponential family** if

$$p(x|\theta) = f(x)g(\theta)e^{\phi(\theta)^T \mathbf{T}(x)} \quad \text{for all } x \in \mathcal{X} \text{ and } \theta \in \mathcal{T}.$$

The components of the model are:

- A function $\mathbf{T} : \mathcal{X} \rightarrow \mathbb{R}^m$, for some dimension $m \in \mathbb{N}$. This function is the **sufficient statistic** of the model.
- A function $\phi : \mathcal{T} \rightarrow \mathbb{R}^m$. Its values $\phi(\theta)$ are called **natural parameters**.
- Functions $f : \mathcal{X} \rightarrow \mathbb{R}_{\geq 0}$ and $g : \mathcal{T} \rightarrow \mathbb{R}_{>0}$.

Note g is completely determined by \mathbf{T}, f and ϕ . \rightarrow ensures $p(x|\theta)$ normalizes to 1

Relevance

- These are arguably the most common types of distributions in machine learning.
- They often arise as building blocks of more complicated models.
- The class of exponential families includes most elementary probability distributions. As we will see, it is also *very* convenient to work with.

EXAMPLES OF EXPONENTIAL FAMILIES

| Model | Sample space | Sufficient statistic | exists in \mathbb{R}^d space $x, \text{cov}(x)$ is min into reg. to describ |
|-------------|---|---|--|
| Gaussian | \mathbb{R}^d | $\mathbf{T}(\mathbf{x}) = (\mathbf{x}\mathbf{x}^t, \mathbf{x})$ | |
| Gamma | \mathbb{R}_+ | $\mathbf{T}(x) = (\ln(x), x)$ | |
| Poisson | \mathbb{N}_0 | $\mathbf{T}(x) = x$ | |
| Multinomial | $\{1, \dots, K\}$ | $\mathbf{T}(x) = x$ | |
| Wishart | Positive definite matrices | (requires more details) | |
| Mallows | Rankings (permutations) | (requires more details) | |
| Beta | $[0, 1]$ | $\mathbf{T}(x) = (\ln(x), \ln(1-x))$ | |
| Dirichlet | Probability distributions on d events | $\mathbf{T}(\mathbf{x}) = (\ln x_1, \dots, \ln x_d)$ | |
| Bernoulli | $\{0, 1\}$ | $\mathbf{T}(x) = x$ | |

A non-example: Student's t -distribution, and other heavy-tailed distributions.

Informally

- A given sample space \mathcal{X} often has a “natural” statistic \mathbf{T} . (A **statistic** is a function of the data.)
- The exponential family defined by \mathbf{T} is often the “natural” distribution for simple sources generating data in \mathcal{X} .

LEARNING PARAMETERS

We distinguish two approaches:

- **Point estimation** of a parameter θ assumes there is a true but unknown value θ_0 . An estimate $\hat{\theta}$ is a function of observed data that approximates θ_0 .
- **Bayesian inference** represents lack of knowledge as randomness; the parameter is a random variable Θ . This means we have to specify the distribution of Θ , called the **prior distribution**. We ask not for a true value of the parameter, but for its distribution $p(\theta|\mathcal{D})$ given the observed data, called the **posterior distribution**.

(We assume that you are familiar with Bayes' equation and basics of Bayesian inference.)

Specific approaches we will discuss:

- **Maximum likelihood estimation** is the most common form of point estimation.
- Bayesian inference may compute a posterior distribution from data (e.g. **conjugate posteriors**), approximate complicated posteriors by simpler distributions (e.g. **variational inference**), or use **sampling algorithms** to generate random draws from the posterior, which are then processed further.
- The **MAP** estimate (**maximum a posteriori** estimate) is the parameter value most probable under the posterior,

$$\theta^{\text{MAP}} = \arg \max P(\theta|\mathcal{D}) = \arg \max P(\theta)P(\mathcal{D}|\theta).$$

Although it is defined in terms of a posterior, it is a point estimate.

BASIC BAYESIAN LEARNING

Modeling assumption

- Model $\mathcal{M} = \{p(\bullet|\theta) | \theta \in \mathcal{T}\}$. Each element $p(\bullet|\theta)$ is the distribution of a *single* random element X of \mathcal{X} .
- As prior, we choose a distribution π on \mathcal{T} .
- We assume data is generated as follows: Generate

$$\begin{aligned}\Theta &\sim \pi \\ X_1, \dots, X_n | \Theta &\sim_{\text{iid}} p(\bullet|\Theta).\end{aligned}$$

and explain data $\mathcal{D} = \{x_1, \dots, x_n\}$ as the values assumed by X_1, \dots, X_n .

- X_1, \dots, X_n are **conditionally iid** (iid = independently identically distributed).

The term **Bayesian model** often refers to the pair (\mathcal{M}, π) .

Posterior

The independence assumption implies $p(\mathcal{D}|\theta) = \prod_{i=1}^n p(x_i|\theta)$. Bayes' rule then takes the form

$$\pi(\theta|\mathcal{D}) = \frac{\prod_{i=1}^n p(x_i|\theta)}{\int_{\mathcal{T}} \prod_{i=1}^n p(x_i|\theta)\pi(\theta)d\theta} \pi(\theta) \propto \boxed{\prod_{i=1}^n p(x_i|\theta)\pi(\theta)}$$

L normalizes

Bayesian inference without the conditional i.i.d. assumption is also possible, but typically more complicated.

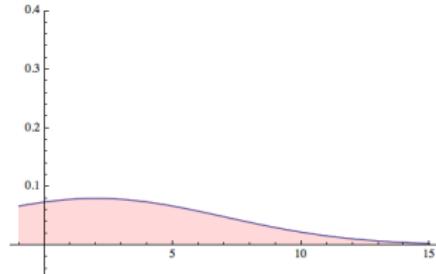
EXAMPLE: UNKNOWN GAUSSIAN MEAN

Model

- Observations are generated by a Gaussian, with unknown mean θ and fixed, known standard deviation σ .
- That means our model is $\mathcal{M} = \{p(\bullet | \theta, \sigma) | \theta \in \mathbb{R}\}$, where p is the Gaussian density on the real line.

Prior

- We choose a Gaussian prior $\pi(\bullet | \mu, \xi)$ with known mean μ and standard deviation ξ .
- In the figure, $\mu = 2$ and $\xi = 5$. Hence, we assume $\mu = 2$ is the most probable value of θ , and that $\theta \in [-3, 7]$ with a probability ~ 0.68 .



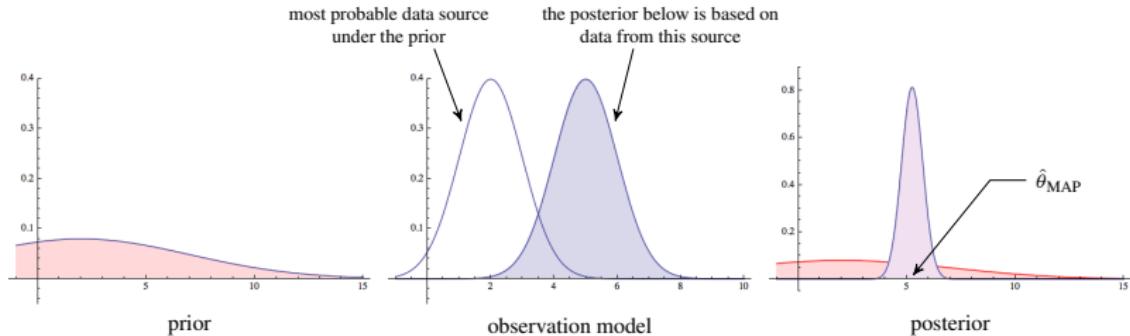
Posterior

Application of Bayes' formula shows the posterior is again a Gaussian,

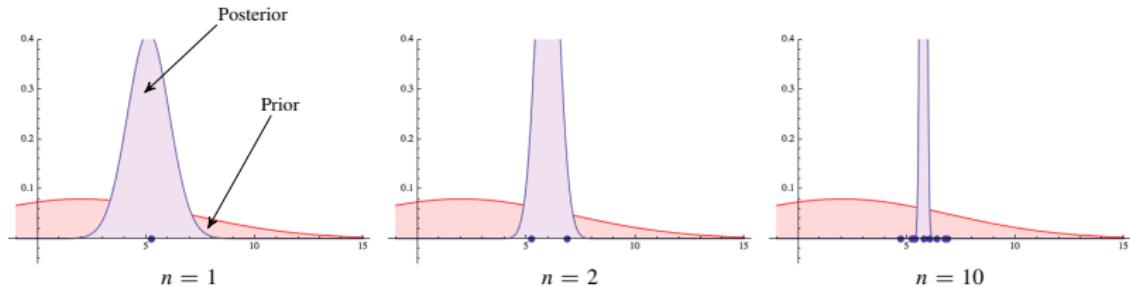
$$\pi(\theta | x_{1:n}, \mu, \xi) = \pi(\theta | \mu_n, \xi_n) \quad \text{where} \quad \mu_n := \frac{\sigma^2 \mu + \xi^2 \sum_{i=1}^n x_i}{\sigma^2 + n\xi^2} \quad \text{and} \quad \xi_n^2 := \frac{\sigma^2 \xi^2}{\sigma^2 + n\xi^2}$$

EXAMPLE: UNKNOWN GAUSSIAN MEAN

Model



Posterior under increasing sample size

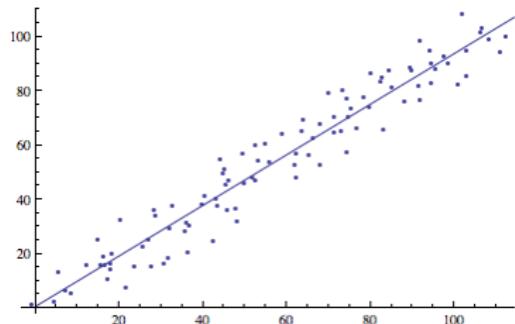


A SLIGHTLY DIFFERENT PERSPECTIVE

Parameters

Intuitively, we can think of θ as the common pattern underlying the data:

$$P(X|\theta) = \text{Probability}(\text{data}|\text{pattern})$$



Inference idea

$$\text{data} = \text{underlying pattern} + \text{independent randomness}$$

Broadly speaking, the goal of inference is to extract the underlying pattern from the data. Bayesian statistics models the pattern as a random quantity.

BAYESIAN LEARNING AND MODEL SELECTION

Choosing a model \mathcal{M} from a set $\mathcal{M}_1, \mathcal{M}_2, \dots$ of candidate models is called **model selection**. Bayesian inference can be extended to model selection.

- Problem specification:

Models: $\mathcal{M}_i = \{P(x|\theta_i, \mathcal{M}_i) | \theta_i \in \mathcal{T}_i\}$.

Prior probability of models: $P(\mathcal{M}_i)$.

Prior probabilities of model parameters: $P(\theta_i | \mathcal{M}_i)$

- Data probability (**likelihood**)

$$P(\mathcal{D} | \theta_i, \mathcal{M}_i) = \prod_{j=1}^n P(x_j | \theta_i, \mathcal{M}_i) \equiv \mathcal{L}(\theta_i)$$

Note we are assuming the data is conditionally i.i.d. given the model and parameter.

- Parameter learning (**posterior**):

$$P(\theta_i | \mathcal{D}, \mathcal{M}_i) = \frac{P(\mathcal{D} | \theta_i, \mathcal{M}_i) P(\theta_i | \mathcal{M}_i)}{P(\mathcal{D} | \mathcal{M}_i)}; \quad P(\mathcal{D} | \mathcal{M}_i) = \int d\theta_i P(\mathcal{D} | \theta_i, \mathcal{M}_i) P(\theta_i | \mathcal{M}_i)$$

$P(\mathcal{D} | \mathcal{M}_i)$ is called the **marginal likelihood** or **evidence** for \mathcal{M}_i . It is proportional to the posterior probability model \mathcal{M}_i being the one that generated the data.

- Model selection:

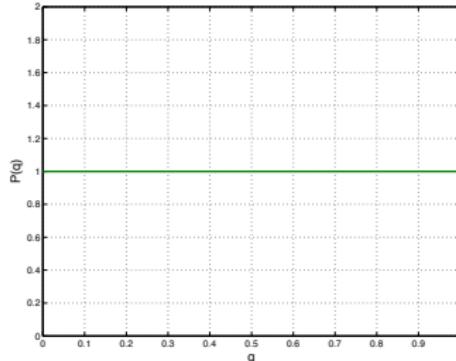
$$P(\mathcal{M}_i | \mathcal{D}) = \frac{P(\mathcal{D} | \mathcal{M}_i) P(\mathcal{M}_i)}{P(\mathcal{D})}$$

BAYESIAN LEARNING: A COIN TOSS EXAMPLE

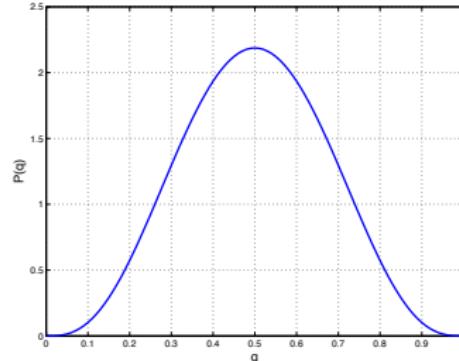
Coin toss: One parameter q — the probability of obtaining *heads*
So our space of models is the set of distributions over $q \in [0, 1]$.

Learner A believes (Bayesian) model \mathcal{M}_A : all values of q are equally plausible;

Learner B believes (Bayesian) model \mathcal{M}_B : “fair” coin ($q \approx 0.5$) more plausible than “biased”.



$$\text{A: } \alpha_1 = \alpha_2 = 1.0$$



$$\text{B: } \alpha_1 = \alpha_2 = 4.0$$

Both **prior beliefs** can be described by the Beta distribution:

$$p(q|\alpha_1, \alpha_2) = \frac{q^{(\alpha_1-1)}(1-q)^{(\alpha_2-1)}}{B(\alpha_1, \alpha_2)} = \text{Beta}(q|\alpha_1, \alpha_2)$$

$$\hookrightarrow \frac{\Gamma(\alpha_1)\Gamma(\alpha_2)}{\Gamma(\alpha_1 + \alpha_2)}$$

BAYESIAN LEARNING: THE COIN TOSS (CONT)

Now we observe a toss. Two possible outcomes:

$$p(H|q) = q \quad p(T|q) = 1 - q$$

Suppose our single coin toss comes out heads

The probability of the observed data (likelihood) is:

$$p(H|q) = q$$

Using **Bayes' formula**, we multiply the prior, $p(q)$ by the likelihood and renormalise to get the posterior probability:

$$\begin{aligned} p(q|H) &= \frac{p(q)p(H|q)}{p(H)} \propto q \underbrace{\text{Beta}(q|\alpha_1, \alpha_2)}_{p(q) \text{ prior}} \\ &\propto q^{\alpha_1-1} (1-q)^{\alpha_2-1} = \text{Beta}(q|\alpha_1+1, \alpha_2) \end{aligned}$$

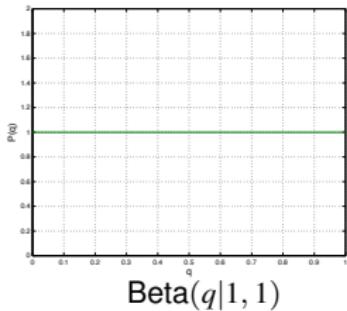
parameter updates

Usually not as nice as updating params. by +1 in light of evidence

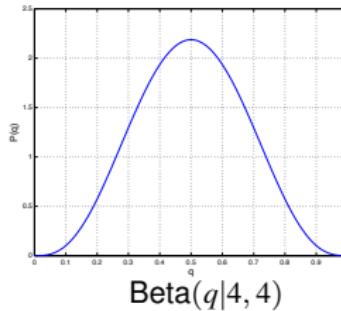
BAYESIAN LEARNING: THE COIN TOSS (CONT)

Prior

A

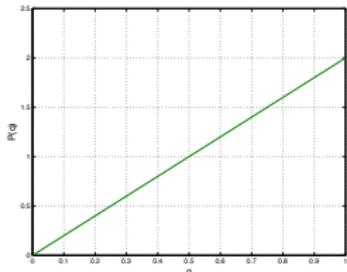


B

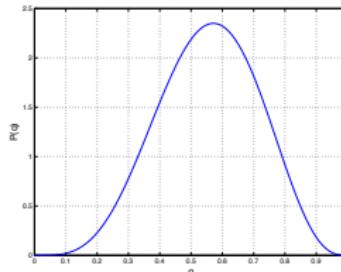


Posterior

$\text{Beta}(q|2, 1)$



$\text{Beta}(q|5, 4)$



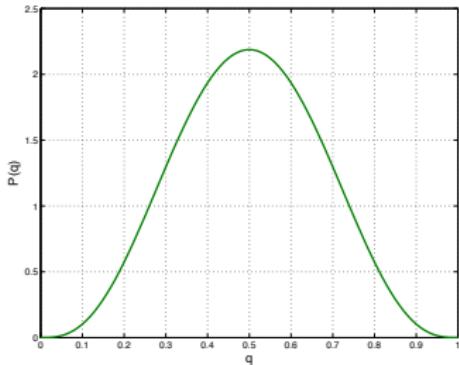
BAYESIAN LEARNING: THE COIN TOSS (CONT)

What about multiple tosses? Suppose we observe $\mathcal{D} = \{ H H T H T T \}$:

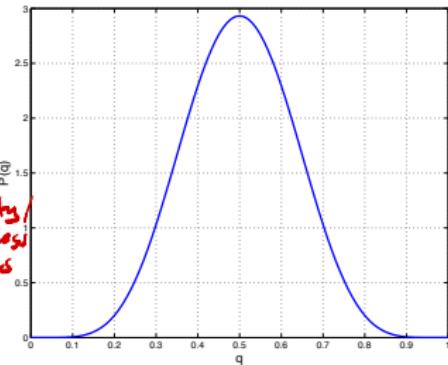
$$p(\{ H H T H T T \} | q) = qq(1-q)q(1-q)(1-q) = q^3(1-q)^3$$

This is still straightforward:

$$\begin{aligned} p(q|\mathcal{D}) &= \frac{p(q)p(\mathcal{D}|q)}{p(\mathcal{D})} \propto q^3(1-q)^3 \text{Beta}(q|\alpha_1, \alpha_2) \\ &\propto \text{Beta}(q|\alpha_1 + 3, \alpha_2 + 3) \end{aligned}$$



→ certainty/
no progress
increases



CONJUGATE PRIORS

Updating the prior to form the posterior was particularly easy in these examples. This is because we used a **conjugate prior** for an exponential family likelihood.

Recall that exponential family distributions take the form:

$$P(x|\theta) = g(\theta)f(x)e^{\phi(\theta)^T \mathbf{T}(x)}$$

with $g(\theta)$ the normalising constant. Given n conditionally iid observations,

$$P(\{x_i\}|\theta) = \prod_i P(x_i|\theta) = g(\theta)^n e^{\phi(\theta)^T (\sum_i \mathbf{T}(x_i))} \prod_i f(x_i)$$

A **conjugate prior** for an exponentially family is of the form

$$P(\theta) = F(\boldsymbol{\tau}, \nu) g(\theta)^\nu e^{\phi(\theta)^T \boldsymbol{\tau}},$$

with normaliser $F(\boldsymbol{\tau}, \nu)$. The posterior is then

$$P(\theta|\{x_i\}) \propto P(\{x_i\}|\theta)P(\theta) \propto g(\theta)^{\nu+n} e^{\phi(\theta)^T (\boldsymbol{\tau} + \sum_i \mathbf{T}(x_i))}$$

with the normaliser given by $F(\boldsymbol{\tau} + \sum_i \mathbf{T}(x_i), \nu + n)$.

posterior just updates
parameters & prior
e.g. $\nu+n$, $\boldsymbol{\tau} + \sum_i \mathbf{T}(x_i)$

CONJUGATE PRIORS

The posterior given an exponential family likelihood and conjugate prior is:

$$P(\theta | \{x_i\}) = F\left(\boldsymbol{\tau} + \sum_i \mathbf{T}(x_i), \nu + n\right) g(\theta)^{\nu+n} \exp\left[\boldsymbol{\phi}(\theta)^T \left(\boldsymbol{\tau} + \sum_i \mathbf{T}(x_i)\right)\right]$$

Here,

$\boldsymbol{\tau} \in \mathcal{T}$ specifies the expected value of the prior.

$\nu \in \mathbb{R}_{>0}$ is the **concentration** or **scale** of the prior
(roughly: larger scale \rightarrow smaller variance).

As new data come in, each one increments the sufficient statistics vector and the scale to define the posterior.

Interpretation

- The posterior effectively interpolates between the prior assumption $\boldsymbol{\tau}$ and the observational evidence $\sum_i \mathbf{T}(x_i)$.
- The concentration ν specifies how much weight we assign to the prior belief $\boldsymbol{\tau}$. (Large $\nu \rightarrow$ strong prior assumption.)
- Some authors interpret $\boldsymbol{\tau}$ as $\boldsymbol{\tau} = \sum \mathbf{T}(x'_i)$ for “fictitious observations” or “pseudo-observations” x'_1, \dots, x'_{ν} . (If ν is an integer, which it need not be.)

⚠ We choose a conjugate prior for our predetermined likelihood so that our posterior, which becomes our next prior, always takes the same form

CONJUGACY IN THE COIN FLIP

Distributions are not always written in their natural exponential form.

The Bernoulli distribution (a single coin flip) with parameter q and observation $x \in \{0, 1\}$, can be written:

$$\begin{aligned} P(x|q) &= q^x (1-q)^{(1-x)} \\ &= e^{x \log q + (1-x) \log(1-q)} \\ &= e^{\log(1-q) + x \log(q/(1-q))} = (1-q)e^{\log(q/(1-q))x} \end{aligned}$$

So the natural parameter is the **log odds** $\log(q/(1-q))$, and the sufficient stats (for multiple tosses) is the number of heads. The conjugate prior is

$$\begin{aligned} P(q) &= F(\tau, \nu) (1-q)^\nu e^{\log(q/(1-q))\tau} \\ &= F(\tau, \nu) (1-q)^\nu e^{\tau \log q - \tau \log(1-q)} = F(\tau, \nu) (1-q)^{\nu-\tau} q^\tau \end{aligned}$$

which has the form of the **Beta** distribution $\Rightarrow F(\tau, \nu) = 1/B(\tau + 1, \nu - \tau + 1)$.

In general, then, the posterior will be $P(q|\{x_i\}) = \text{Beta}(\alpha_1, \alpha_2)$, with

$$\alpha_1 = 1 + \tau + \sum_i x_i \quad \alpha_2 = 1 + (\nu + n) - \left(\tau + \sum_i x_i \right)$$

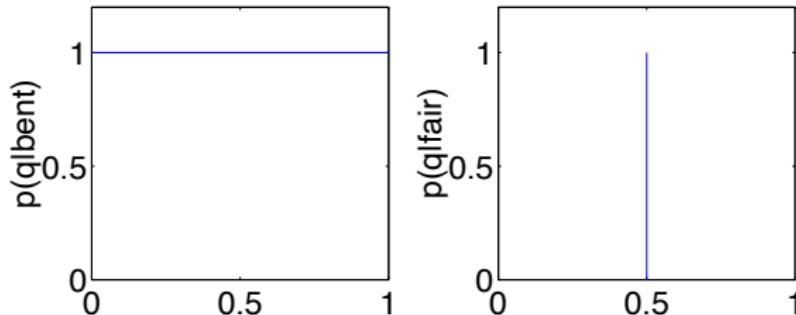
If we observe a head, we add 1 to the sufficient statistic $\sum x_i$, and also 1 to the count n . This increments α_1 . If we observe a tail we add 1 to n , but not to $\sum x_i$, incrementing α_2 .

BAYESIAN COINS – COMPARING MODELS

We have seen how to update posteriors within each model. To study the choice of model, consider two more extreme models: “fair” and “bent”. A priori, we may think that “fair” is more probable, eg:

$$p(\text{fair}) = 0.8, \quad p(\text{bent}) = 0.2$$

For the bent coin, we assume all parameter values are equally likely, whilst the fair coin has a fixed probability:



We make 10 tosses, and get: $\mathcal{D} = (\text{T H T H T T T T T T})$.

BAYESIAN COINS – COMPARING MODELS

Which model should we prefer *a posteriori* (i.e. after seeing the data)?

The **evidence** for the fair model is:

$$P(\mathcal{D}|\text{fair}) = (1/2)^{10} \approx 0.001$$

and for the bent model is:

$$P(\mathcal{D}|\text{bent}) = \int dq P(\mathcal{D}|q, \text{bent})p(q|\text{bent}) = \int dq q^2(1-q)^8 = \text{B}(3, 9) \approx 0.002$$

Thus, the posterior for the models, by Bayes' formula:

$$P(\text{fair}|\mathcal{D}) \propto 0.0008, \quad P(\text{bent}|\mathcal{D}) \propto 0.0004,$$

i.e., a two-thirds probability that the coin is fair.

How do we make predictions? Could choose the fair model (model selection).

Or could weight the predictions from each model by their probability (model averaging).

Probability of H at next toss is:

$$P(H|\mathcal{D}) = P(H|\mathcal{D}, \text{fair})P(\text{fair}|\mathcal{D}) + P(H|\mathcal{D}, \text{bent})P(\text{bent}|\mathcal{D}) = \frac{1}{2} \times \frac{2}{3} + \frac{3}{12} \times \frac{1}{3} = \frac{5}{12}.$$

MAXIMUM LIKELIHOOD ESTIMATION

Problem specification

- Data $\mathcal{D} = \{x_1, \dots, x_n\}$ is generated iid from model $\mathcal{M} = \{p(x|\theta) \mid \theta \in \mathcal{T}\}$.
We assume iid rather than conditionally iid since the parameter is not assumed to be random.
- Objective: Find the distribution in \mathcal{M} that best explains the data.
That means we have to identify a "best" parameter value $\hat{\theta}$.

Maximum Likelihood approach

The **maximum likelihood estimator (MLE)** is defined as

$$\hat{\theta}_{\text{ML}} := \arg \max_{\theta \in \mathcal{T}} p(x_1, \dots, x_n | \theta) .$$

We hence assume the data is best explained by that distribution in \mathcal{M} under which it is most likely to occur (has the highest probability or density value).

If differentiability holds, $\hat{\theta}_{\text{ML}}$ is the solution of the **maximum likelihood equation**

$$\nabla_{\theta} p(\mathcal{D} | \theta) = \nabla_{\theta} \left(\prod_{i=1}^n p(x_i | \theta) \right) = 0$$

LOGARITHM TRICK

Instead of the likelihood $p(\mathcal{D}|\theta)$, we often work with the **log-likelihood** $\log p(\mathcal{D}|\theta)$.

Recall two properties of the logarithm function:

- It turns products into sums: $\log(\prod_i f_i) = \sum_i \log(f_i)$
- Since it is monotonically increasing on \mathbb{R}_+ , it does not change the *location* of maxima and minima:

$$\max_y \log(g(y)) \neq \max_y g(y) \quad \text{The } value \text{ changes.}$$

$$\arg \max_y \log(g(y)) = \arg \max_y g(y) \quad \text{The } location \text{ does not change.}$$

MLE with the log-likelihood: Since

$$\hat{\theta}_{\text{ML}} = \arg \max_{\theta} \prod_{i=1}^n p(x_i|\theta) = \arg \max_{\theta} \log \left(\prod_{i=1}^n p(x_i|\theta) \right) = \arg \max_{\theta} \sum_{i=1}^n \log p(x_i|\theta) ,$$

the MLE $\hat{\theta}_{\text{ML}}$ is the solution of

$$\sum_{i=1}^n \nabla_{\theta} \log p(x_i|\theta) = 0$$

BACKGROUND: LAW OF LARGE NUMBERS

For iid random variables X_1, X_2, \dots and any function f with $\mathbb{E}[|f(X_1)|] < \infty$,

$$\frac{1}{n} \sum_{i=1}^n f(X_i) \xrightarrow{n \rightarrow \infty} \mathbb{E}[f(X_1)] \quad \text{with probability 1}.$$

In short: We know how to estimate expectations.

Consequences for parameter estimation

Idea: Reduce parameter estimation to the problem of estimating an expectation.

- Suppose θ_0 is the parameter value that has generated the data.
- Find some function g such that

$$\mathbb{E}_{P_{\theta_0}}[g(X, \theta)] = 0 \quad \text{if and only if } \theta = \theta_0$$

- By the law of large numbers, we can then estimate θ_0 as the solution of

$$\frac{1}{n} \sum_{i=1}^n g(X_i, \theta) = 0$$

MLE DERIVED FROM THE LAW OF LARGE NUMBERS

- It can be shown (under some conditions on the model) that the function

$$g(x, \theta) := \nabla_{\theta} \log p(x, \theta)$$

satisfies the property above. That is,

$$\mathbb{E}_{P_{\theta_0}} [\nabla_{\theta} \log p(X, \theta)] = 0 \quad \text{if and only if } \theta = \theta_0$$

- The function $\theta \mapsto \nabla_{\theta} \log p(x, \theta)$ is called the **score function**, or the **Fisher score**.
- Substituting the law of large numbers estimate for the expectation gives

$$\frac{1}{n} \sum_{i=1}^n \nabla_{\theta} \log p(X_i, \theta) = 0 .$$

The solution of the equation is exactly the maximum likelihood estimator.

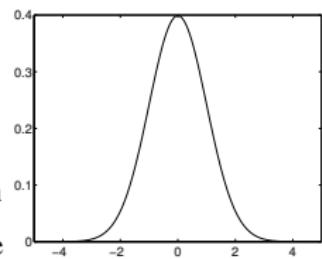
TOOLS: GAUSSIAN DISTRIBUTIONS

GAUSSIAN DISTRIBUTION

Gaussian density in one dimension

$$p(x; \mu, \sigma) := \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right)$$

- μ = expected value of x , σ^2 = variance, σ = standard deviation
- The quotient $\frac{x-\mu}{\sigma}$ measures deviation of x from its expected value units of σ (i.e. σ defines the length scale)

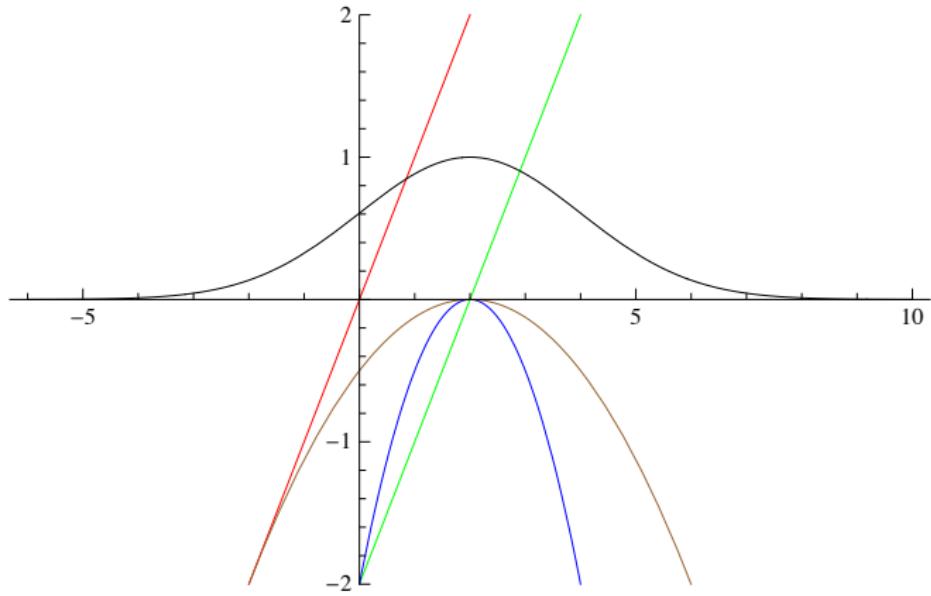


Recall: Standard deviation around the mean

- Recall that the interval $[\mu - \sigma, \mu + \sigma]$ ("one standard deviation") always contains the same amount of probability mass (ca. 68.27%), regardless of the choice of μ and σ .
- Similarly, the interval $[\mu - 2\sigma, \mu + 2\sigma]$ contains $\sim 95.45\%$ of the mass, and $[\mu - 3\sigma, \mu + 3\sigma]$ contains $\sim 99.73\%$.

COMPONENTS OF A 1D GAUSSIAN

$$\mu = 2, \sigma = 2$$



- Red: $x \mapsto x$
- Green: $x \mapsto x - \mu$
- Blue: $x \mapsto -\frac{1}{2}(x - \mu)^2$
- Brown: $x \mapsto \exp\left(-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2\right)$
- Black: $x \mapsto \exp\left(-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2\right)$

COVARIANCE MATRICES

Recall: Covariance

The covariance of two random variables X_1, X_2 is

$$\text{Cov}[X_1, X_2] = \mathbb{E}[(X_1 - \mathbb{E}[X_1])(X_2 - \mathbb{E}[X_2])].$$

If $X_1 = X_2$, the covariance is the variance: $\text{Cov}[X, X] = \text{Var}[X]$.

Covariance matrix

If $X = (X_1, \dots, X_D)$ is a random vector with values in \mathbb{R}^D , the matrix of all covariances

$$\text{Cov}[X] := (\text{Cov}[X_i, X_j])_{i,j} = \begin{pmatrix} \text{Cov}[X_1, X_1] & \cdots & \text{Cov}[X_1, X_D] \\ \vdots & & \vdots \\ \text{Cov}[X_D, X_1] & \cdots & \text{Cov}[X_D, X_D] \end{pmatrix}$$

is called the **covariance matrix** of X .

Notation

It is customary to denote the covariance matrix $\text{Cov}[X]$ by Σ .

GAUSSIAN IN MULTIPLE DIMENSIONS

Gaussian density in D dimensions

The quadratic function

$$-\frac{(x - \mu)^2}{2\sigma^2} = -\frac{1}{2}(x - \mu)(\sigma^2)^{-1}(x - \mu)$$

is replaced by a quadratic form:

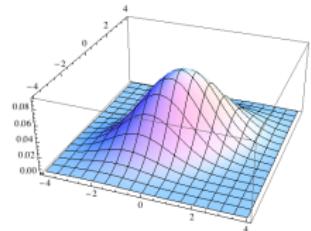
$$p(\mathbf{x}; \boldsymbol{\mu}, \Sigma) := \frac{1}{\sqrt{(2\pi)^d |\Sigma|}} \exp\left(-\frac{1}{2} \langle (\mathbf{x} - \boldsymbol{\mu}), \Sigma^{-1}(\mathbf{x} - \boldsymbol{\mu}) \rangle\right)$$

for a positive definite matrix Σ .

Covariance matrix of a Gaussian

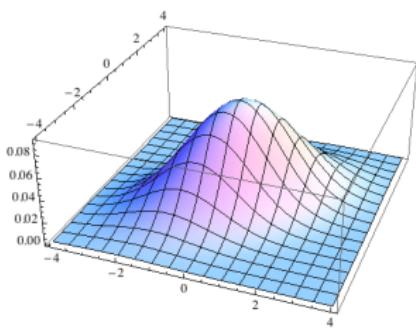
If a random vector $X \in \mathbb{R}^D$ has Gaussian distribution with density $p(\mathbf{x}; \boldsymbol{\mu}, \Sigma)$, its covariance matrix is $\text{Cov}[X] = \Sigma$. In other words, a Gaussian is parameterized by its covariance.

Assuming a multivariate Gaussian model means we assume that all stochastic dependence between dimensions is captured by the covariance.

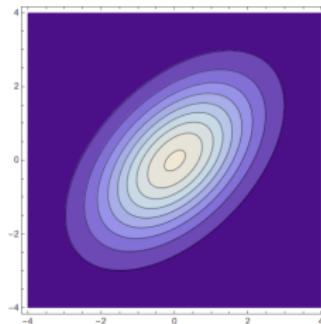


GAUSSIAN DENSITY: EXAMPLE

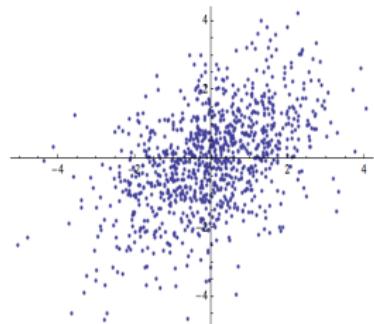
$$p(\mathbf{x}; \boldsymbol{\mu}, \Sigma) \quad \text{with} \quad \boldsymbol{\mu} = (0, 0) \quad \text{and} \quad \Sigma = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$$



density

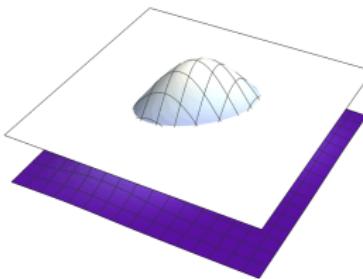
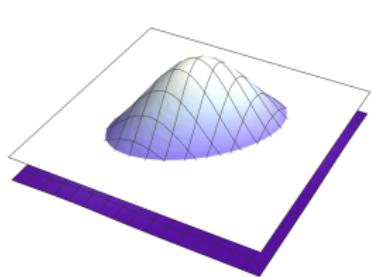


contour lines

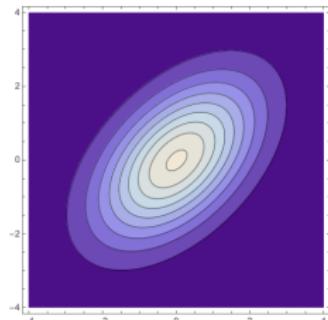


1000 sample points

CONTOUR LINES



Intersect density with a horizontal plane, draw intersection
as a curve, and project it down onto the plane.



Each elliptical line is such a contour,
for planes at different heights.

Contours and standard deviation

- Each ellipse consists of all points $\mathbf{x} \in \mathbb{R}^2$ that satisfy the equation

$$\langle \mathbf{x}, \Sigma^{-1} \mathbf{x} \rangle = c \quad \text{for some fixed } c > 0 .$$

Changing c changes the size of the ellipse.

- The ellipses play the same role as intervals around the mean for 1D Gaussians: The ellipse with $\langle \mathbf{x}, \Sigma^{-1} \mathbf{x} \rangle = 1$ contains $\sim 68.27\%$ of the probability mass, etc.
- That is: The area within the ellipse given by $\langle \mathbf{x}, \Sigma^{-1} \mathbf{x} \rangle = k$ corresponds to k standard deviations.

TOOLS:
SPECTRA AND GEOMETRY OF GAUSSIANS

EIGENVALUES

The properties of covariance matrices are summarized by their spectral properties (their eigenvalues and eigenvectors). That makes spectral properties the key to understanding Gaussian distributions.

Recall the definition

We consider a square matrix $A \in \mathbb{R}^{D \times D}$.

A vector $\xi \in \mathbb{R}^D$ is an **eigenvector** of A if there is a scalar λ such that

$$A\xi = \lambda\xi .$$

λ is called an **eigenvalue** of A for the eigenvector ξ .

In words: The direction of ξ does not change under application of A . Only its length changes, by a factor λ .

The set of eigenvalues of a matrix is called its **spectrum**.

Properties

- In general, eigenvalues are complex numbers $\lambda \in \mathbb{C}$.
- The class of matrices with the nicest eigen-structure are symmetric matrices, for which all eigenvalues are real and the eigenvectors are mutually orthogonal.

EIGENSTRUCTURE OF SYMMETRIC MATRICES

If a matrix is symmetric:

- There are $\text{rank}(A)$ distinct eigendirections.
- The eigenvectors are pair-wise orthogonal.
- If $\text{rank}(A) = D$, the eigenvectors form an orthogonal basis of \mathbb{R}^D . We can normalise each eigenvector (which again produces an eigenvector) and obtain an orthonormal basis of \mathbb{R}^D .

Definiteness

| type | if ... |
|------------------------|--------------------------|
| positive definite | all eigenvalues > 0 |
| positive semi-definite | all eigenvalues ≥ 0 |
| negative semi-definite | all eigenvalues ≤ 0 |
| negative definite | all eigenvalues < 0 |
| indefinite | none of the above |

ORTHONORMAL BASES

Recall that a basis $\{v_1, \dots, v_D\}$ of \mathbb{R}^D is called an **orthonormal basis (ONB)** if

$$\langle v_i, v_j \rangle = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

That is: The v_i are pairwise orthogonal and each of length 1.

Orthogonal matrices

A matrix is orthogonal precisely if its rows form an ONB. Any two ONBs can be transformed into each other by an orthogonal matrix.

Transforming between ONBs

If $\mathcal{V} = \{v_1, \dots, v_D\}$ and $\mathcal{W} = \{w_1, \dots, w_D\}$ are ONBs, there is an orthogonal matrix O such that

$$A_{[\mathcal{V}]} = OA_{[\mathcal{W}]}O^{-1}$$

for any matrix A . By $A_{[\mathcal{V}]}$, we denote the representation of A in \mathcal{V} .

EIGENVECTOR ONB

Setting

- Suppose A symmetric, ξ_1, \dots, ξ_D are eigenvectors and form an ONB.
- $\lambda_1, \dots, \lambda_D$ are the corresponding eigenvalues.

How does A act on a vector $v \in \mathbb{R}^D$?

1. Represent v in basis ξ_1, \dots, ξ_D :

$$v = \sum_{j=1}^D v_j^A \xi_j \quad \text{where } v_j^A \in \mathbb{R}$$

2. Multiply by A : Eigenvector definition (recall: $A\xi_j = \lambda\xi_j$) yields

$$Av = A\left(\sum_{j=1}^D v_j^A \xi_j\right) = \sum_{j=1}^D v_j^A A \xi_j = \sum_{j=1}^D v_j^A \lambda_j \xi_j$$

A symmetric matrix acts by scaling along the directions of its eigenvectors.

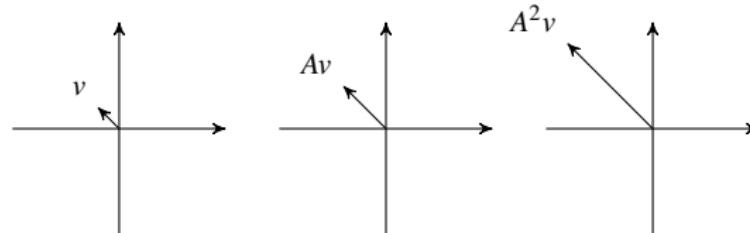
ILLUSTRATION

Suppose we *repeatedly* apply a symmetric matrix A to a vector $v \in \mathbb{R}^D$: We compute

$$Av, \quad A(Av) = A^2v, \quad A(A(Av))) = A^3v, \quad \dots$$

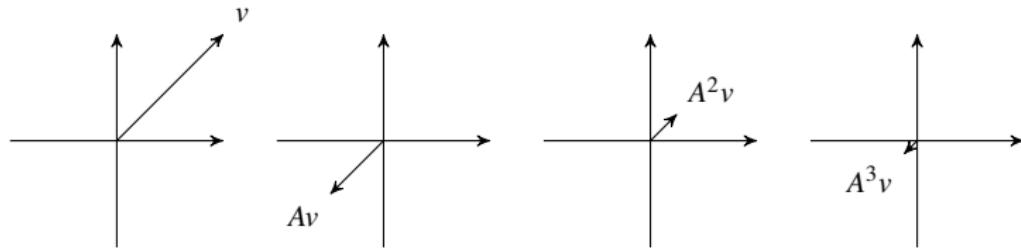
How does v change?

Example 1: v is an eigenvector with eigenvalue 2



The direction of v does not change, but its length doubles with each application of A .

Example 2: v is an eigenvector with eigenvalue $-\frac{1}{2}$



EFFECT OF A SYMMETRIC MATRIX

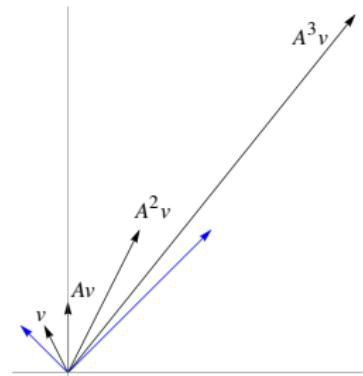
If v is an arbitrary vector, we can represent it as a linear combination $v = \sum_j v_j^A \xi_j$ of eigenvectors of A , and obtain

$$A^n v = \sum_{j=1}^D v_j^A \lambda_j^n \xi_j$$

The weight λ_j^n grows most rapidly for eigenvalue with largest absolute value.

The direction of $A^n v$ converges to the direction of the eigenvector with largest eigenvalue as n grows large.

Larger eigenvectors will expand much quicker than smaller ones



$$A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \quad v = \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix}$$

eigenvectors shown in blue
length proportional to eigenvalue

QUADRATIC FORMS

In applications, symmetric matrices often occur in quadratic forms.

Definition

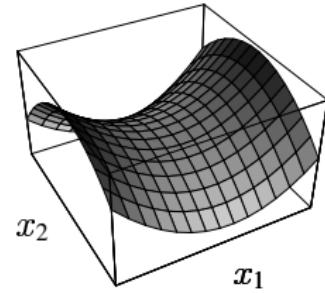
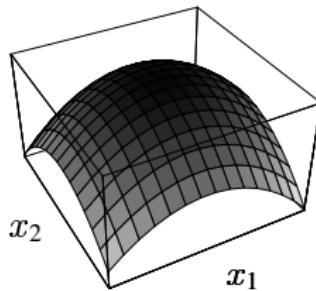
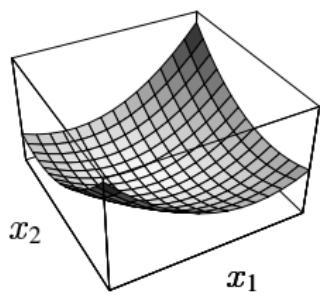
*L behaves a bit like natural numbers
.. scaling things to multiple dimensions usually uses sym. metric*

The **quadratic form** defined by a symmetric matrix A is the function

$$\begin{aligned}q_A : \mathbb{R}^D &\rightarrow \mathbb{R} \\x &\mapsto \langle x, Ax \rangle\end{aligned}$$

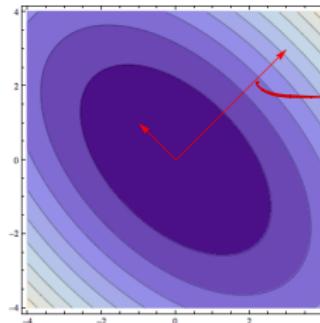
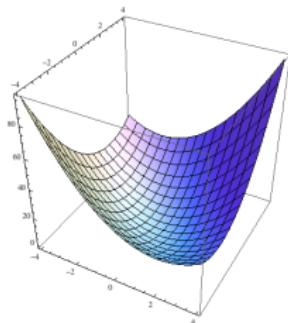
Intuition

A quadratic form is the D -dimensional analogue of a quadratic function ax^2 , with a vector substituted for the scalar x and the matrix A substituted for the scalar $a \in \mathbb{R}$.



QUADRATIC FORMS

Here is the quadratic form for the matrix $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$:



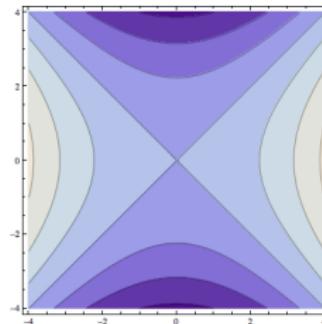
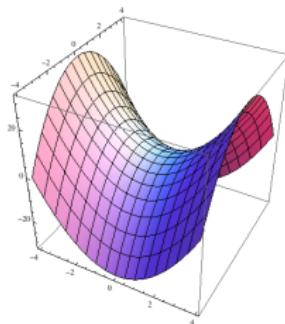
largest
eigenvector

- Left: The function value q_A is graphed on the vertical axis.
- Right: Contours. Each line in \mathbb{R}^2 corresponds to a constant function value of q_A . Dark color = small values.
- The red lines are eigenvector directions of A . Their lengths represent the (absolute) values of the eigenvalues.
- In this case, both eigenvalues are positive. If all eigenvalues are positive, the contours are ellipses. So:

$$\text{positive/negative definite matrices} \leftrightarrow \text{elliptic quadratic forms}$$

QUADRATIC FORMS

In this plot, the eigenvectors are axis-parallel, and one eigenvalue is negative:



The matrix here is $A = \begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix}$.

Intuition

- If we change the sign of one of the eigenvalues, the quadratic function along the corresponding eigen-axis flips.
- There is a point which is a minimum of the function along one axis direction, and a maximum along the other. Such a point is called a *saddle point*.

APPLICATION: COVARIANCE MATRIX

Recall: Covariance

The covariance of two random variables X_1, X_2 is

$$\text{Cov}[X_1, X_2] = \mathbb{E}[(X_1 - \mathbb{E}[X_1])(X_2 - \mathbb{E}[X_2])].$$

If $X_1 = X_2$, the covariance is the variance: $\text{Cov}[X, X] = \text{Var}[X]$.

Covariance matrix

If $X = (X_1, \dots, X_D)$ is a random vector with values in \mathbb{R}^D , the matrix of all covariances

$$\text{Cov}[X] := (\text{Cov}[X_i, X_j])_{i,j} = \begin{pmatrix} \text{Cov}[X_1, X_1] & \cdots & \text{Cov}[X_1, X_D] \\ \vdots & & \vdots \\ \text{Cov}[X_D, X_1] & \cdots & \text{Cov}[X_D, X_D] \end{pmatrix}$$

Sym.
Matrix

is called the **covariance matrix** of X .

Notation

It is customary to denote the covariance matrix $\text{Cov}[X]$ by Σ .

GEOMETRY OF GAUSSIANS

Covariance matrix of a Gaussian

If a random vector $X \in \mathbb{R}^D$ has Gaussian distribution with density $p(\mathbf{x}; \mu, \Sigma)$, its covariance matrix is $\text{Cov}[X] = \Sigma$. In other words, a Gaussian is parameterized by its covariance.

Observation

Since $\text{Cov}[X_i, X_j] = \text{Cov}[X_j, X_i]$, the covariance matrix is symmetric.

What is the eigenstructure of Σ ?

- We know: Σ symmetric \Rightarrow there is an eigenvector ONB
- Call the eigenvectors in this ONB ξ_1, \dots, ξ_D and their eigenvalues $\lambda_1, \dots, \lambda_D$
- We can rotate the coordinate system to ξ_1, \dots, ξ_D . In the new coordinate system, Σ has the form

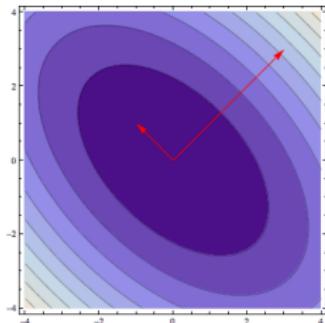
$$\Sigma_{[\xi_1, \dots, \xi_n]} = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_D \end{pmatrix} = \text{diag}(\lambda_1, \dots, \lambda_D)$$

EXAMPLE

Quadratic form

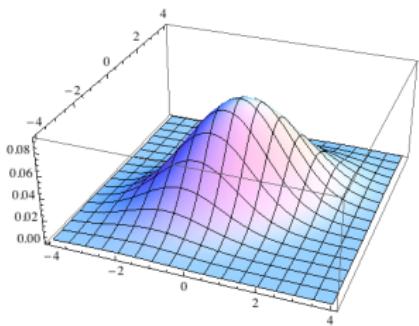
$$\langle \mathbf{x}, \Sigma \mathbf{x} \rangle \quad \text{with} \quad \Sigma = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$$

The eigenvectors are $(1, 1)$ and $(-1, 1)$ with eigenvalues 3 and 1.

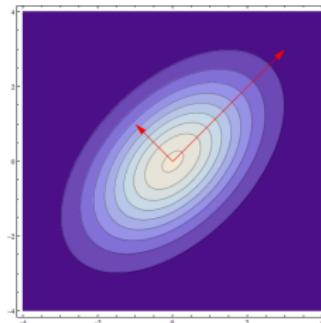


Gaussian density

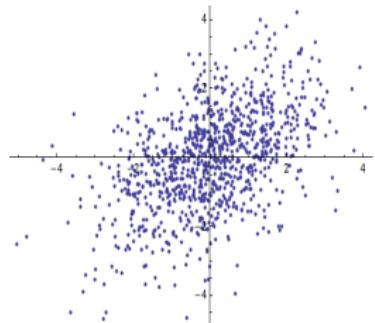
$p(\mathbf{x}; \boldsymbol{\mu}, \Sigma)$ with $\boldsymbol{\mu} = (0, 0)$.



density



density contour



1000 sample points

INTERPRETATION

The ξ_i as random variables

Write e_1, \dots, e_D for the ONB of axis vectors. We can represent each ξ_i as

$$\xi_i = \sum_{j=1}^D \alpha_{ij} e_j$$

Then $O = (\alpha_{ij})$ is the orthogonal transformation matrix between the two bases.

We can represent random vector $X \in \mathbb{R}^D$ sampled from the Gaussian in the eigen-ONB as

$$X_{[\xi_1, \dots, \xi_D]} = (X'_1, \dots, X'_D) \quad \text{with} \quad X'_i = \sum_{j=1}^D \alpha_{ij} X_j$$

Since the X_j are random variables (and the α_{ij} are fixed), each X'_i is a scalar random variable.

INTERPRETATION

Meaning of the random variables ξ_i

For any Gaussian $p(\mathbf{x}; \boldsymbol{\mu}, \Sigma)$, we can

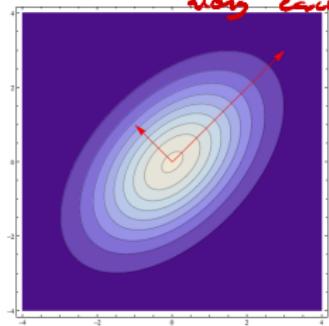
1. shift the origin of the coordinate system into $\boldsymbol{\mu}$
2. rotate the coordinate system to the eigen-ONB of Σ .

In this new coordinate system, the Gaussian has covariance matrix

$$\Sigma_{[\xi_1, \dots, \xi_D]} = \text{diag}(\lambda_1, \dots, \lambda_D)$$

where λ_i are the eigenvalues of Σ .

↑ no covariances ∵ independent gaussians along each axis



Gaussian in the new coordinates

A Gaussian vector $X_{[\xi_1, \dots, \xi_D]}$ represented in the new coordinates consists of D *independent* 1D Gaussian variables X'_i . Each X'_i has mean 0 and variance λ_i .

A multidimensional Gaussian consists of independent, orthogonal scalar normal variables in *some* coordinate system.

MLE FOR GAUSSIANS

Consider data $\mathcal{D} = (\mathbf{x}_1, \dots, \mathbf{x}_n)$ in \mathbb{R}^d , and the Gaussian model

$$\mathcal{M} = \{g(\bullet | \mu, \Sigma) \mid \mu \in \mathbb{R}^d, \Sigma \in \mathbb{R}^{d \times d} \text{ positive definite}\}$$

where g denotes the Gaussian density on \mathbb{R}^d .

Ansatz

ML estimation treats the two parameters separately. I will write θ to denote either $\theta = \mu$ (for fixed Σ), or $\theta = \Sigma$ (for fixed μ), depending on which parameter we estimate.

To find the maximum likelihood estimator, we have to solve

$$0 = \nabla_{\theta} \log \prod_{i=1}^n g(\mathbf{x}_i | \theta) = \nabla_{\theta} \sum_{i=1}^n \log \left(\frac{1}{\sqrt{(2\pi)^d |\Sigma|}} \right) - \frac{1}{2} (\mathbf{x}_i - \mu)^T \Sigma^{-1} (\mathbf{x}_i - \mu))$$

Maximum likelihood estimators

The solutions are

$$\hat{\mu}_{\text{ML}} := \frac{1}{n} \sum_{i=1}^n \mathbf{x}_i \quad \text{and} \quad \hat{\Sigma}_{\text{ML}} := \frac{1}{n} \sum_{i=1}^n (\mathbf{x}_i - \mu)(\mathbf{x}_i - \mu)^T.$$

Note $\hat{\mu}$ does not depend on Σ . We can estimate $\hat{\mu}$ first, then plug in $\hat{\mu}$ for μ in $\hat{\Sigma}_{\text{ML}}$.

MLE for gaussian
→ simple!!

We fixed Σ

~~REFRESHER~~ – MATRIX DERIVATIVES OF SCALAR FORMS

We will use the following facts:

$$\mathbf{x}^T A \mathbf{y} = \mathbf{y}^T A^T \mathbf{x} = \text{Tr} [\mathbf{x}^T A \mathbf{y}] \quad (\text{scalars equal their own transpose and trace})$$

$$\text{Tr}[A] = \text{Tr}[A^T] \quad \text{Tr}[ABC] = \text{Tr}[CAB] = \text{Tr}[BCA]$$

$$\frac{\partial}{\partial A_{ij}} \text{Tr}[A^T B] = \frac{\partial}{\partial A_{ij}} \sum_n [A^T B]_{nn} = \frac{\partial}{\partial A_{ij}} \sum_n \sum_m A_{nm}^T B_{mn} = \frac{\partial}{\partial A_{ij}} \sum_{mn} A_{mn} B_{mn} = B_{ij}$$

$$\Rightarrow \frac{\partial}{\partial A} \text{Tr}[A^T B] = B$$

$$\frac{\partial}{\partial A} \text{Tr}[A^T BAC] = \frac{\partial}{\partial A} \text{Tr}[F_1(A)^T BF_2(A)C] \quad \text{with } F_1 \text{ and } F_2 \text{ both identity maps}$$

$$= \frac{\partial}{\partial F_1} \text{Tr}[F_1^T BF_2 C] \frac{\partial F_1}{\partial A} + \frac{\partial}{\partial F_2} \text{Tr}[F_1^T BF_2 C] \frac{\partial F_2}{\partial A}$$

$$= \frac{\partial}{\partial F_1} \text{Tr}[F_1^T BF_2 C] \frac{\partial F_1}{\partial A} + \frac{\partial}{\partial F_2} \text{Tr}[CF_1^T BF_2] \frac{\partial F_2}{\partial A}$$

$$= \frac{\partial}{\partial F_1} \text{Tr}[F_1^T BF_2 C] \frac{\partial F_1}{\partial A} + \frac{\partial}{\partial F_2} \text{Tr}[F_2^T B^T F_1 C^T] \frac{\partial F_2}{\partial A}$$

$$= BF_2 C + B^T F_1 C^T = BAC + B^T AC^T$$

$$\frac{\partial}{\partial A_{ij}} \log |A| = \frac{1}{|A|} \frac{\partial}{\partial A_{ij}} |A| = \frac{1}{|A|} \frac{\partial}{\partial A_{ij}} \sum_k (-1)^{i+k} A_{ik} |[A]_{ik}| = \frac{1}{|A|} (-1)^{i+j} |[A]_{ij}|$$

$$\Rightarrow \frac{\partial}{\partial A} \log |A| = (A^{-1})^T$$

~~GAUSSIAN DERIVATIVES~~

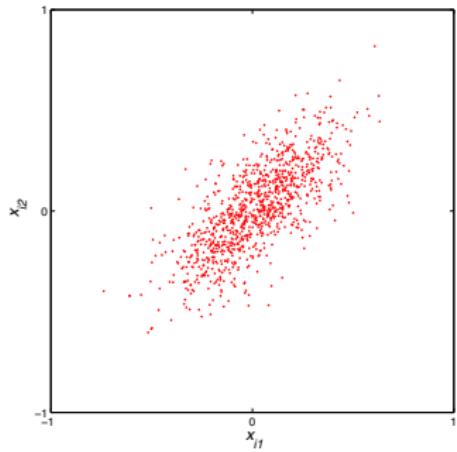
$$\begin{aligned}\frac{\partial(-\ell)}{\partial \boldsymbol{\mu}} &= \frac{\partial}{\partial \boldsymbol{\mu}} \left[\frac{N}{2} \log |2\pi\Sigma| + \frac{1}{2} \sum_n (\mathbf{x}_n - \boldsymbol{\mu})^\top \Sigma^{-1} (\mathbf{x}_n - \boldsymbol{\mu}) \right] \\ &= \frac{1}{2} \sum_n \frac{\partial}{\partial \boldsymbol{\mu}} \left[(\mathbf{x}_n - \boldsymbol{\mu})^\top \Sigma^{-1} (\mathbf{x}_n - \boldsymbol{\mu}) \right] \\ &= \frac{1}{2} \sum_n \frac{\partial}{\partial \boldsymbol{\mu}} \left[\mathbf{x}_n^\top \Sigma^{-1} \mathbf{x}_n + \boldsymbol{\mu}^\top \Sigma^{-1} \boldsymbol{\mu} - 2\boldsymbol{\mu}^\top \Sigma^{-1} \mathbf{x}_n \right] \\ &= \frac{1}{2} \sum_n \frac{\partial}{\partial \boldsymbol{\mu}} \left[\boldsymbol{\mu}^\top \Sigma^{-1} \boldsymbol{\mu} \right] - 2 \frac{\partial}{\partial \boldsymbol{\mu}} \left[\boldsymbol{\mu}^\top \Sigma^{-1} \mathbf{x}_n \right] \\ &= \frac{1}{2} \sum_n \left[2\Sigma^{-1} \boldsymbol{\mu} - 2\Sigma^{-1} \mathbf{x}_n \right] \\ &= N\Sigma^{-1} \boldsymbol{\mu} - \Sigma^{-1} \sum_n \mathbf{x}_n \\ &= 0 \Rightarrow \hat{\boldsymbol{\mu}} = \frac{1}{N} \sum_n \mathbf{x}_n\end{aligned}$$

~~GAUSSIAN DERIVATIVES~~

$$\begin{aligned}\frac{\partial(-\ell)}{\partial \Sigma^{-1}} &= \frac{\partial}{\partial \Sigma^{-1}} \left[\frac{N}{2} \log |2\pi\Sigma| + \frac{1}{2} \sum_n (\mathbf{x}_n - \boldsymbol{\mu})^\top \Sigma^{-1} (\mathbf{x}_n - \boldsymbol{\mu}) \right] \\ &= \frac{\partial}{\partial \Sigma^{-1}} \left[\frac{N}{2} \log |2\pi I| \right] - \frac{\partial}{\partial \Sigma^{-1}} \left[\frac{N}{2} \log |\Sigma^{-1}| \right] \\ &\quad + \frac{1}{2} \sum_n \frac{\partial}{\partial \Sigma^{-1}} \left[(\mathbf{x}_n - \boldsymbol{\mu})^\top \Sigma^{-1} (\mathbf{x}_n - \boldsymbol{\mu}) \right] \\ &= -\frac{N}{2} \Sigma^\top + \frac{1}{2} \sum_n (\mathbf{x}_n - \boldsymbol{\mu})(\mathbf{x}_n - \boldsymbol{\mu})^\top \\ &= 0 \Rightarrow \hat{\Sigma} = \frac{1}{N} \sum_n (\mathbf{x}_n - \boldsymbol{\mu})(\mathbf{x}_n - \boldsymbol{\mu})^\top\end{aligned}$$

MULTIVARIATE LINEAR REGRESSION

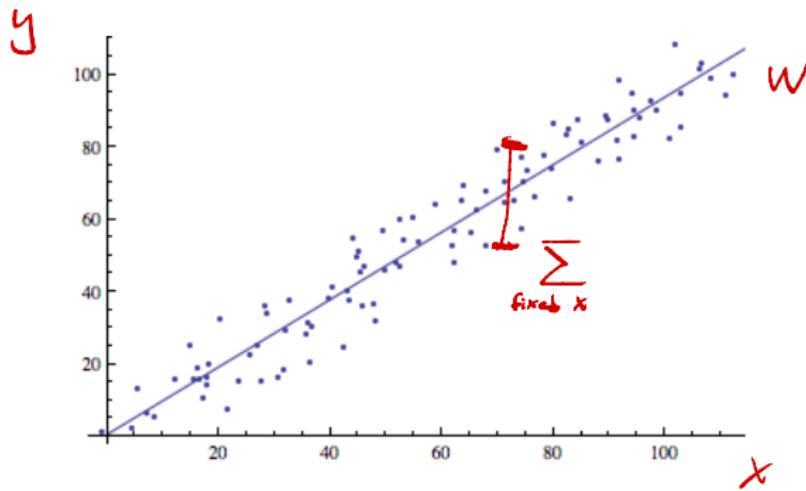
The relationship between variables can also be modelled as a **conditional** distribution.



- data $\mathcal{D} = \{(\mathbf{x}_1, \mathbf{y}_1), \dots, (\mathbf{x}_N, \mathbf{y}_N)\}$
- each \mathbf{x}_i (\mathbf{y}_i) is a vector of D_x (D_y) features,
- \mathbf{y}_i is conditionally independent of all else, given \mathbf{x}_i .

A simple form of supervised (predictive) learning: model \mathbf{y} as a **linear** function of \mathbf{x} , with **Gaussian** noise.

$$p(\mathbf{y}|\mathbf{x}, \mathbf{W}, \Sigma_y) = |2\pi\Sigma_y|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2}(\mathbf{y} - \mathbf{W}\mathbf{x})^\top \Sigma_y^{-1} (\mathbf{y} - \mathbf{W}\mathbf{x}) \right\}$$



MULTIVARIATE LINEAR REGRESSION – ML ESTIMATE

ML estimates are obtained by maximising the (conditional) likelihood, as before:

$$\begin{aligned}\ell &= \sum_i \log p(\mathbf{y}_i | \mathbf{x}_i, \mathbf{W}, \Sigma_y) \\ &= -\frac{N}{2} \log |2\pi\Sigma_y| - \frac{1}{2} \sum_i (\mathbf{y}_i - \mathbf{W}\mathbf{x}_i)^T \Sigma_y^{-1} (\mathbf{y}_i - \mathbf{W}\mathbf{x}_i) \\ \frac{\partial(-\ell)}{\partial \mathbf{W}} &= \frac{\partial}{\partial \mathbf{W}} \left[\frac{N}{2} \log |2\pi\Sigma_y| + \frac{1}{2} \sum_i (\mathbf{y}_i - \mathbf{W}\mathbf{x}_i)^T \Sigma_y^{-1} (\mathbf{y}_i - \mathbf{W}\mathbf{x}_i) \right] \\ &= \frac{1}{2} \sum_i \frac{\partial}{\partial \mathbf{W}} \left[(\mathbf{y}_i - \mathbf{W}\mathbf{x}_i)^T \Sigma_y^{-1} (\mathbf{y}_i - \mathbf{W}\mathbf{x}_i) \right] \\ &= \frac{1}{2} \sum_i \frac{\partial}{\partial \mathbf{W}} \left[\mathbf{y}_i^T \Sigma_y^{-1} \mathbf{y}_i + \mathbf{x}_i^T \mathbf{W}^T \Sigma_y^{-1} \mathbf{W} \mathbf{x}_i - 2\mathbf{x}_i^T \mathbf{W}^T \Sigma_y^{-1} \mathbf{y}_i \right] \\ &= \frac{1}{2} \sum_i \left[\frac{\partial}{\partial \mathbf{W}} \text{Tr} [\mathbf{W}^T \Sigma_y^{-1} \mathbf{W} \mathbf{x}_i \mathbf{x}_i^T] - 2 \frac{\partial}{\partial \mathbf{W}} \text{Tr} [\mathbf{W}^T \Sigma_y^{-1} \mathbf{y}_i \mathbf{x}_i^T] \right] \\ &= \frac{1}{2} \sum_i \left[2\Sigma_y^{-1} \mathbf{W} \mathbf{x}_i \mathbf{x}_i^T - 2\Sigma_y^{-1} \mathbf{y}_i \mathbf{x}_i^T \right] \\ = 0 \quad \Rightarrow \quad \boxed{\hat{\mathbf{W}} = \sum_i \mathbf{y}_i \mathbf{x}_i^T \left(\sum_i \mathbf{x}_i \mathbf{x}_i^T \right)^{-1}} \end{aligned}$$

You need enough data points = Rank(\mathbf{W}) to create it.

MULTIVARIATE LINEAR REGRESSION – POSTERIOR

Let y_i be scalar (so that \mathbf{W} is a row vector) and write \mathbf{w} for the column vector of weights.

A conjugate prior for \mathbf{w} is

$$P(\mathbf{w}|\mathbf{A}) = \mathcal{N}(\mathbf{0}, \mathbf{A}^{-1})$$

Then the **log** posterior on \mathbf{w} is

$$\begin{aligned}\log P(\mathbf{w}|\mathcal{D}, \mathbf{A}, \sigma_y) &= \log P(\mathcal{D}|\mathbf{w}, \mathbf{A}, \sigma_y) + \log P(\mathbf{w}|\mathbf{A}, \sigma_y) - \log P(\mathcal{D}|\mathbf{A}, \sigma_y) \\ &= -\frac{1}{2}\mathbf{w}^T \mathbf{A} \mathbf{w} - \frac{1}{2} \sum_i (y_i - \mathbf{w}^T \mathbf{x}_i)^2 \sigma_y^{-2} + \text{const} \\ &= -\frac{1}{2}\mathbf{w}^T \underbrace{(\mathbf{A} + \sigma_y^{-2} \sum_i \mathbf{x}_i \mathbf{x}_i^T)}_{\Sigma_w^{-1}} \mathbf{w} + \mathbf{w}^T \sum_i (y_i \mathbf{x}_i) \sigma_y^{-2} + \text{const} \\ &= -\frac{1}{2}\mathbf{w}^T \Sigma_w^{-1} \mathbf{w} + \underbrace{\mathbf{w}^T \Sigma_w^{-1} \sum_i (y_i \mathbf{x}_i) \sigma_y^{-2}}_{\mu_w} + \text{const} \\ &= \log \mathcal{N}\left(\Sigma_w \sum_i (y_i \mathbf{x}_i) \sigma_y^{-2}, \Sigma_w\right)\end{aligned}$$

↗ gaussian normalised

MAP AND ML FOR LINEAR REGRESSION

As the posterior is Gaussian, the MAP and posterior mean weights are the same:

$$\mathbf{w}^{\text{MAP}} = \underbrace{\left(A + \frac{\sum_i \mathbf{x}_i \mathbf{x}_i^\top}{\sigma_y^2} \right)^{-1}}_{\Sigma_w} \frac{\sum_i y_i \mathbf{x}_i}{\sigma_y^2} = \left(A \sigma_y^2 + \sum_i \mathbf{x}_i \mathbf{x}_i^\top \right)^{-1} \sum_i y_i \mathbf{x}_i$$

prior

Compare this to the (transposed) ML weight vector for scalar outputs:

$$\mathbf{w}^{\text{ML}} = \hat{\mathbf{W}}^\top = \left(\sum_i \mathbf{x}_i \mathbf{x}_i^\top \right)^{-1} \sum_i y_i \mathbf{x}_i$$

$\sum_i \mathbf{x}_i \mathbf{x}_i^\top$ may
not be invertible as
insufficient data, so
we add prior

- The prior acts to “inflate” the apparent covariance of inputs.
- As A is positive (semi)definite, **shrinks** the weights towards the prior mean (here $\mathbf{0}$).
- If $A = \alpha I$ this is known as the **ridge regression** estimator.
- The MAP/shrinkage/ridge weight estimate often has lower squared error (despite bias) and makes more accurate predictions on test inputs than the ML estimate.
- An example of prior-based **regularisation** of estimates.

Remarks

- Models the *conditional* $P(\mathbf{y}|\mathbf{x})$.
- If we also model $P(\mathbf{x})$, then learning is indistinguishable from unsupervised. In particular if $P(\mathbf{x})$ is Gaussian, and $P(\mathbf{y}|\mathbf{x})$ is linear-Gaussian, then \mathbf{x}, \mathbf{y} are *jointly Gaussian*.

original term : we are making $(\sum_i \mathbf{x}_i \mathbf{x}_i^\top)$
more “regular” \leftrightarrow invertible

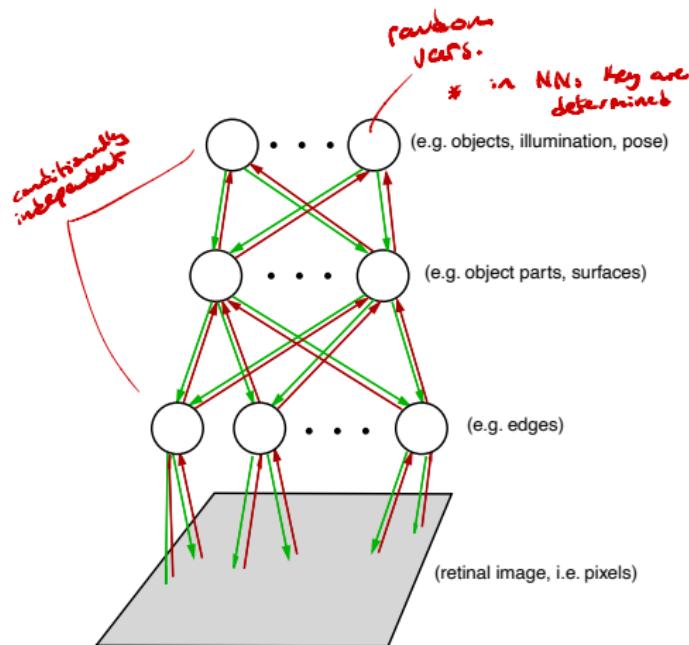
REFERENCE POINTERS

- It is very important that you *understand* all the material in the following cribsheet:
<http://www.gatsby.ucl.ac.uk/teaching/courses/ml1/cribsheet.pdf>
- The following notes by (the late) Sam Roweis are quite useful:
 - Matrix identities and matrix derivatives:
<http://www.cs.nyu.edu/~roweis/notes/matrixid.pdf>
 - Gaussian identities:
<http://www.cs.nyu.edu/~roweis/notes/gaussid.pdf>
- Here is a useful statistics / pattern recognition glossary:
<http://alumni.media.mit.edu/~tpminka/statlearn/glossary/>
- Tom Minka's in-depth notes on matrix algebra:
<http://research.microsoft.com/en-us/um/people/minka/papers/matrix/>

LATENT VARIABLE MODELS

LATENT VARIABLE MODELS

Explain correlations in \mathbf{x} by assuming dependence on latent variables \mathbf{z}



$$\mathbf{z} \sim \mathcal{P}[\theta_z]$$

$$\mathbf{x} | \mathbf{z} \sim \mathcal{P}[\theta_x]$$

$$p(\mathbf{x}, \mathbf{z}; \theta_x, \theta_z) = p(\mathbf{x} | \mathbf{z}; \theta_x)p(\mathbf{z}; \theta_z)$$

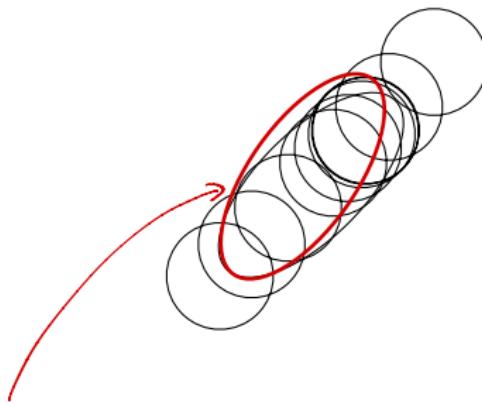
$$p(\mathbf{x}; \theta_x, \theta_z) = \int d\mathbf{z} p(\mathbf{x} | \mathbf{z}; \theta_x)p(\mathbf{z}; \theta_z)$$

LATENT VARIABLE MODELS

- Describe structured distributions.
 - Correlations in high-dimensional \mathbf{x} may be captured by fewer parameters.
- Capture an underlying generative process.
 - \mathbf{z} may describe *causes* of \mathbf{x} .
 - help to separate signal from noise.
- Combine exponential family distributions into richer, more flexible forms.
 - $P(\mathbf{z})$, $P(\mathbf{x}|\mathbf{z})$ and even $P(\mathbf{x}, \mathbf{z})$ may be in the exponential family
 - $P(\mathbf{x})$ rarely is. (Exception: Linear Gaussian models).

LATENT VARIABLES AND GAUSSIANS

Gaussian correlation can be composed from latent components and uncorrelated noise.



$$\mathbf{x} \sim \mathcal{N} \left(\mathbf{0}, \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix} \right) \quad \Leftrightarrow \quad z \sim \mathcal{N}(0, 1) \quad \mathbf{x} \sim \mathcal{N} \left(\sqrt{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} z, \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right)$$

PROBABILISTIC PRINCIPAL COMPONENTS ANALYSIS (PPCA)

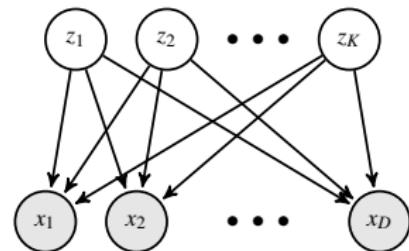
If the uncorrelated noise is assumed to be isotropic, this model is called PPCA.

Data: $\mathcal{D} = \mathcal{X} = \{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_N\}; \mathbf{x}_i \in \mathbb{R}^D$

Latents: $\mathcal{Z} = \{\mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_N\}; \mathbf{z}_i \in \mathbb{R}^K$

Linear generative model: $x_d = \sum_{k=1}^K \Lambda_{dk} z_k + \epsilon_d$

- z_k are independent $\mathcal{N}(0, 1)$ Gaussian **factors**
- ϵ_d are independent $\mathcal{N}(0, \psi)$ Gaussian **noise**
- $K < D$



Model for observations \mathbf{x} is a correlated Gaussian:

$$p(\mathbf{z}) = \mathcal{N}(0, I)$$

Note: $\mathbb{E}_{\mathbf{x}} [f(\mathbf{x})] = \mathbb{E}_{\mathbf{z}} [\mathbb{E}_{\mathbf{x}|\mathbf{z}} [f(\mathbf{x})]]$

$$p(\mathbf{x}|\mathbf{z}) = \mathcal{N}(\Lambda\mathbf{z}, \psi I)$$

$\mathbb{V}_{\mathbf{x}} [x] = \mathbb{E}_{\mathbf{z}} [\mathbb{V}[\mathbf{x}|\mathbf{z}]] + \mathbb{V}_{\mathbf{z}} [\mathbb{E}[\mathbf{x}|\mathbf{z}]]$

$$p(\mathbf{x}) = \int p(\mathbf{z})p(\mathbf{x}|\mathbf{z})d\mathbf{z} = \mathcal{N}\left(\mathbb{E}_{\mathbf{z}} [\Lambda\mathbf{z}], \mathbb{E}_{\mathbf{z}} [\Lambda\mathbf{z}\mathbf{z}^T\Lambda^T] + \psi I\right) = \mathcal{N}\left(0, \Lambda\Lambda^T + \psi I\right)$$

where Λ is a $D \times K$ matrix.

MULTIVARIATE GAUSSIANS AND LATENT VARIABLES

Two models:

$$p(\mathbf{x}) = \mathcal{N}(0, \Sigma)$$

$$p(\mathbf{z}) = \mathcal{N}(0, I)$$

$$p(\mathbf{x}|\mathbf{z}) = \mathcal{N}(\Lambda\mathbf{z}, \psi I)$$

$$\Rightarrow p(\mathbf{x}) = \mathcal{N}\left(0, \Lambda\Lambda^\top + \psi I\right)$$

- **Descriptive** density model: correlations are captured by off-diagonal elements of Σ .
- Σ has $\frac{D(D+1)}{2}$ free parameters.
- Only constrained to be positive definite.
- Simple ML estimate.
- **Interpretable** causal model: correlations captured by common influence of latent variable.
- $\Lambda\Lambda^\top + \psi I$ has $DK + 1$ free parameters.
- For $K < D$ covariance structure is constrained (“blurry pancake”)
- ML estimation is more complex.

PPCA LIKELIHOOD

The marginal distribution on \mathbf{x} gives us the PPCA likelihood:

$$\log p(\mathcal{X}|\Lambda, \psi) = -\frac{N}{2} \log \left| 2\pi(\Lambda\Lambda^T + \psi I) \right| - \frac{1}{2} \text{Tr} \left[(\Lambda\Lambda^T + \psi I)^{-1} \underbrace{\sum_n \mathbf{x}\mathbf{x}^T}_{NS} \right]$$

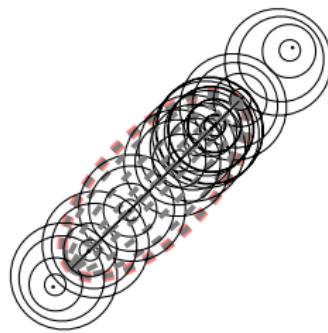
To find the ML values of (Λ, ψ) we could optimise numerically (gradient ascent / Newton's method), or we could use a different iterative algorithm called EM which we'll introduce soon.

In fact, however, ML for PPCA is more straightforward in principle, as we will see by first considering the limit $\psi \rightarrow 0$.

[Note: We may also add a constant mean μ to the output, so as to model data that are not distributed around 0. In this case, the ML estimate $\hat{\mu} = \frac{1}{N} \sum_n \mathbf{x}_n$ and we can define $S = \frac{1}{N} \sum_n (\mathbf{x} - \hat{\mu})(\mathbf{x} - \hat{\mu})^T$ in the likelihood above.]

THE $\psi \rightarrow 0$ LIMIT

As $\psi \rightarrow 0$, the latent model can only capture K dimensions of variance.

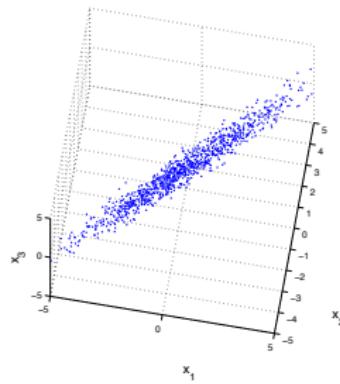


In a Gaussian model, the ML parameters will find the K -dimensional space of **most** variance.

PRINCIPAL COMPONENTS ANALYSIS

This leads us to an (old) algorithm called Principal Components Analysis (PCA).

Assume data $\mathcal{D} = \{\mathbf{x}_i\}$ have zero mean (if not, subtract it).



- Find direction of greatest variance – $\lambda_{(1)}$.
$$\lambda_{(1)} = \arg \max_{\|\mathbf{v}\|=1} \sum_n (\mathbf{x}_n^\top \mathbf{v})^2$$
- Find direction orthogonal to $\lambda_{(1)}$ with greatest variance – $\lambda_{(2)}$
⋮
- Find direction orthogonal to $\{\lambda_{(1)}, \lambda_{(2)}, \dots, \lambda_{(n-1)}\}$ with greatest variance – $\lambda_{(n)}$.
- Terminate when remaining variance drops below a threshold.

EIGENDECOMPOSITION OF A COVARIANCE MATRIX

The eigendecomposition of a covariance matrix makes finding the PCs easy.

Recall that \mathbf{u} is an **eigenvector**, with scalar **eigenvalue** ω , of a matrix S if

$$S\mathbf{u} = \omega\mathbf{u}$$

\mathbf{u} can have any norm, but we will define it to be unity (i.e., $\mathbf{u}^\top \mathbf{u} = 1$).

For a covariance matrix $S = \langle \mathbf{x}\mathbf{x}^\top \rangle$ (which is $D \times D$, symmetric, positive semi-definite):

- In general there are D eigenvector-eigenvalue pairs $(\mathbf{u}_{(i)}, \omega_{(i)})$, except if two or more eigenvectors share the same eigenvalue (in which case the eigenvectors are degenerate — any linear combination is also an eigenvector).
- The D eigenvectors are orthogonal (or orthogonalisable, if $\omega_{(i)} = \omega_{(j)}$). Thus, they form an **orthonormal basis**. $\sum_i \mathbf{u}_{(i)} \mathbf{u}_{(i)}^\top = I$.
- Any vector \mathbf{v} can be written as

$$\mathbf{v} = \left(\sum_i \mathbf{u}_{(i)} \mathbf{u}_{(i)}^\top \right) \mathbf{v} = \sum_i (\mathbf{u}_{(i)}^\top \mathbf{v}) \mathbf{u}_{(i)} = \sum_i v_{(i)} \mathbf{u}_{(i)}$$

- The original matrix S can be written:

$$S = \sum_i \omega_{(i)} \mathbf{u}_{(i)} \mathbf{u}_{(i)}^\top = UWU^\top$$

where $U = [\mathbf{u}_{(1)}, \mathbf{u}_{(2)}, \dots, \mathbf{u}_{(D)}]$ collects the eigenvectors and
 $W = \text{diag} [(\omega_{(1)}, \omega_{(2)}, \dots, \omega_{(D)})]$.

PCA AND EIGENVECTORS

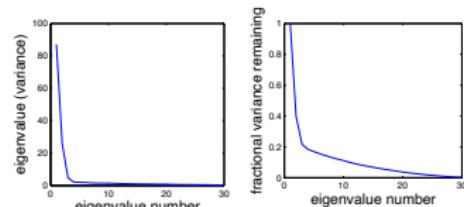
- The variance in direction $\mathbf{u}_{(i)}$ is

$$\langle (\mathbf{x}^T \mathbf{u}_{(i)})^2 \rangle = \langle \mathbf{u}_{(i)}^T \mathbf{x} \mathbf{x}^T \mathbf{u}_{(i)} \rangle = \mathbf{u}_{(i)}^T S \mathbf{u}_{(i)} = \mathbf{u}_{(i)}^T \omega_{(i)} \mathbf{u}_{(i)} = \omega_{(i)}$$

- The variance in an arbitrary direction \mathbf{v} is

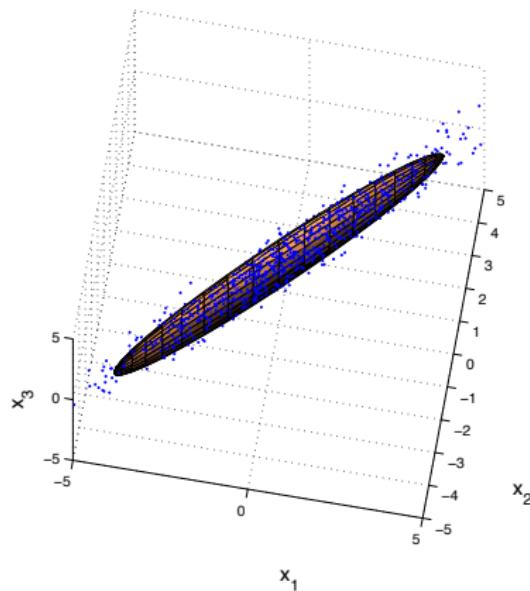
$$\begin{aligned}\langle (\mathbf{x}^T \mathbf{v})^2 \rangle &= \left\langle \left(\mathbf{x}^T \left(\sum_i v_{(i)} \mathbf{u}_{(i)} \right) \right)^2 \right\rangle = \sum_{ij} v_{(i)} \mathbf{u}_{(i)}^T S \mathbf{u}_{(j)} v_{(j)} \\ &= \sum_{ij} v_{(i)} \omega_{(j)} v_{(j)} \mathbf{u}_{(i)}^T \mathbf{u}_{(j)} = \sum_i v_{(i)}^2 \omega_{(i)}\end{aligned}$$

- If $\mathbf{v}^T \mathbf{v} = 1$, then $\sum_i v_{(i)}^2 = 1$ and so $\arg \max_{\|\mathbf{v}\|=1} \langle (\mathbf{x}^T \mathbf{v})^2 \rangle = \mathbf{u}_{(\text{max})}$.
The direction of greatest variance is the eigenvector the largest eigenvalue.
- In general, the PCs are exactly the eigenvectors of the empirical covariance matrix, ordered by decreasing eigenvalue.
- The **eigenspectrum** shows how the variance is distributed across dimensions; can identify transitions that might separate signal from noise, or the number of PCs that capture a pre-determined fraction of variance.



PCA SUBSPACE

The K principle components define the K -dimensional subspace of greatest variance.

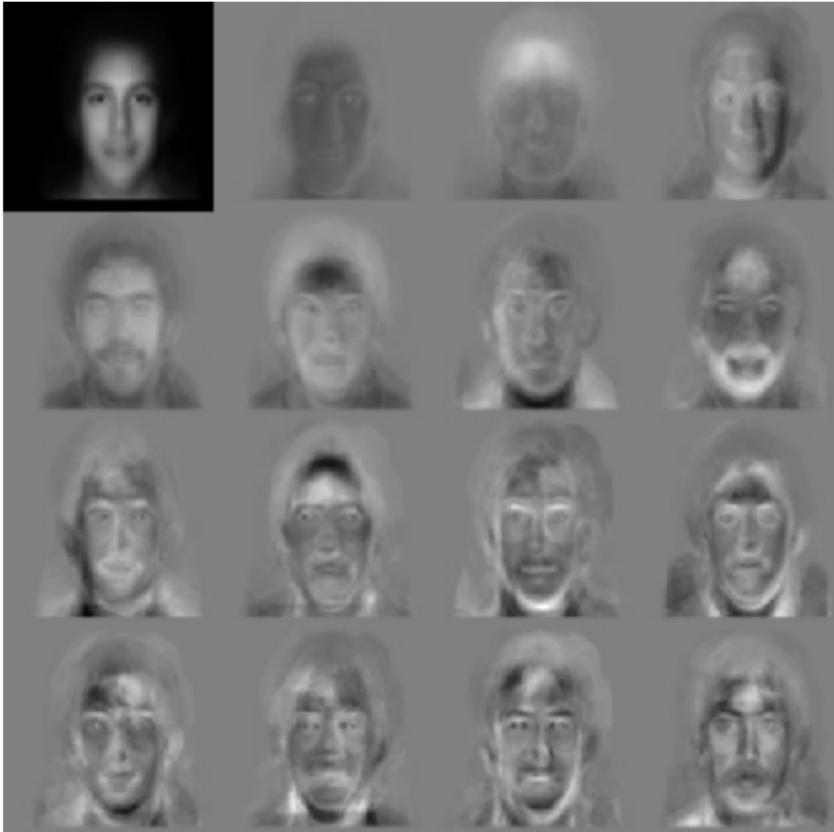


- Each data point \mathbf{x}_n is associated with a **projection** $\hat{\mathbf{x}}_n$ into the principle subspace.

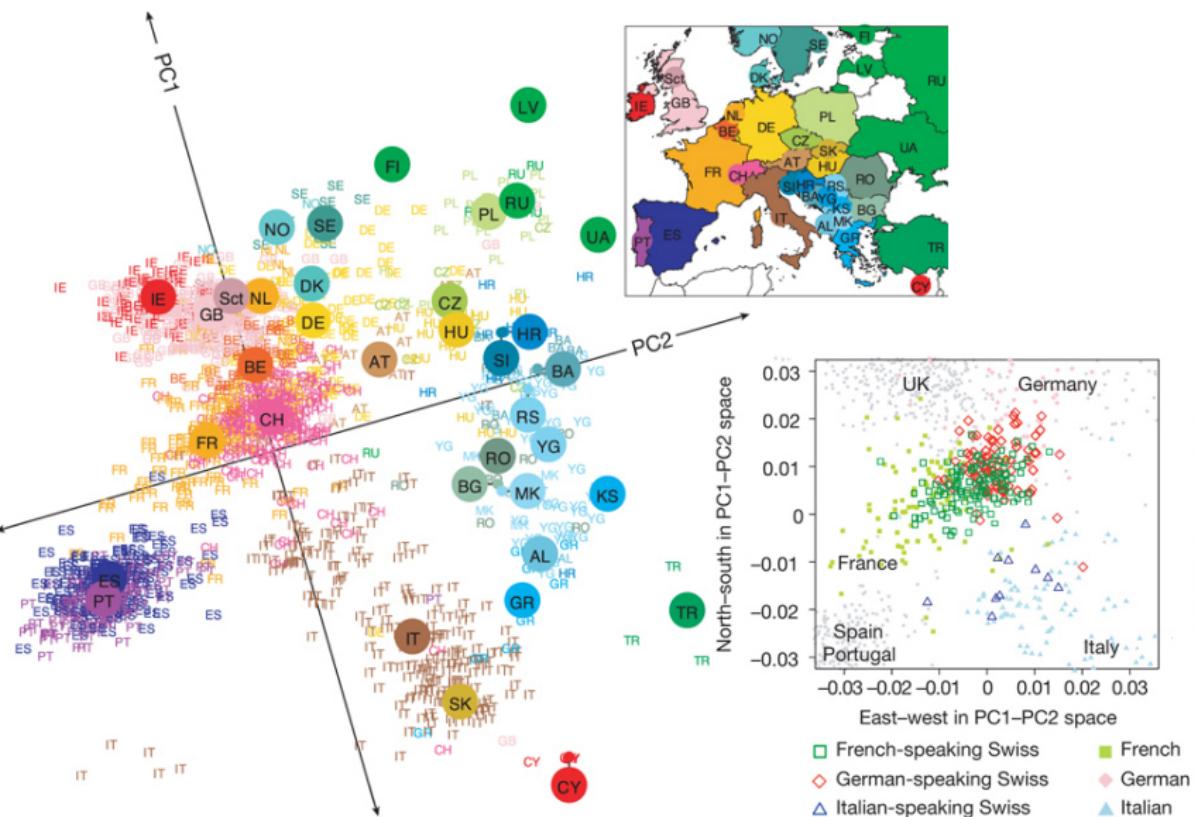
$$\hat{\mathbf{x}}_n = \sum_{k=1}^K x_n(k) \boldsymbol{\lambda}_{(k)}$$

- This can be used for lossy compression, denoising, recognition, ...

EXAMPLE OF PCA: EIGENFACES



EXAMPLE OF PCA: GENETIC VARIATION WITHIN EUROPE



EQUIVALENT DEFINITIONS OF PCA

- Find K directions of greatest variance in data.
- Find K -dimensional orthogonal projection that *preserves* greatest variance.
- Find K -dimensional vectors \mathbf{z}_i and matrix Λ so that $\hat{\mathbf{x}}_i = \Lambda \mathbf{z}_i$ is as close as possible (in squared distance) to \mathbf{x}_i .
- ... (many others)

ML LEARNING FOR PPCA

$$\ell = -\frac{N}{2} \log |2\pi C| - \frac{N}{2} \text{Tr} [C^{-1} S] \quad \text{where } C = \Lambda \Lambda^T + \psi I$$

$$\frac{\partial \ell}{\partial \Lambda} = \frac{N}{2} \left(-\frac{\partial}{\partial \Lambda} \log |C| - \frac{\partial}{\partial \Lambda} \text{Tr} [C^{-1} S] \right) = N \left(-C^{-1} \Lambda + C^{-1} S C^{-1} \Lambda \right)$$

So at the stationary points we have $S C^{-1} \Lambda = \Lambda$. This implies either:

- $\Lambda = 0$, which turns out to be a minimum.
- $C = S \Rightarrow \Lambda \Lambda^T = S - \psi I$. Now $\text{rank}(\Lambda \Lambda^T) \leq K \Rightarrow \text{rank}(S - \psi I) \leq K$
 $\Rightarrow S$ has $D - K$ eigenvalues $= \psi$ and Λ aligns with space of remaining eigenvectors.
- or, taking the SVD: $\Lambda = U L V^T$:

$$\begin{aligned} & S(U L V^T V L U^T + \psi I)^{-1} U L V^T = U L V^T && \times V L^{-1} \\ \Rightarrow & S(U L^2 U^T + \psi I)^{-1} U = U && U(L^2 + \psi I) = (U L^2 U^T + \psi I) U \\ \Rightarrow & S U (L^2 + \psi I)^{-1} = U && \Rightarrow (U L^2 U^T + \psi I)^{-1} U = U(L^2 + \psi I)^{-1} \\ \Rightarrow & S U = U \underbrace{(L^2 + \psi I)}_{\text{diagonal}} && \times (L^2 + \psi I) \end{aligned}$$

\Rightarrow columns of U are eigenvectors of S with eigenvalues given by $l_i^2 + \psi$.

Thus, $\Lambda = U L V^T$ spans a space defined by K eigenvectors of S ; and the lengths of the column vectors of L are given by the eigenvalues $-\psi$ (V selects an arbitrary basis in the latent space).

Remains to show (we won't, but it's intuitively reasonable) that the global ML solution is

PPCA LATENTS

1

- In PCA the “noise” is orthogonal to the subspace, and we can project $\mathbf{x}_n \rightarrow \hat{\mathbf{x}}_n$ trivially.
- In PPCA, the noise is more sensible (equal in all directions). But what is the projection? Find the expected value $\bar{\mathbf{z}}_n = \mathbb{E} [\mathbf{z}_n | \mathbf{x}_n]$ and then take $\hat{\mathbf{x}}_n = \Lambda \bar{\mathbf{z}}_n$.
- **Tactic:** write $p(\mathbf{z}_n, \mathbf{x}_n | \theta)$, consider \mathbf{x}_n to be fixed. What is this as a function of \mathbf{z}_n ?

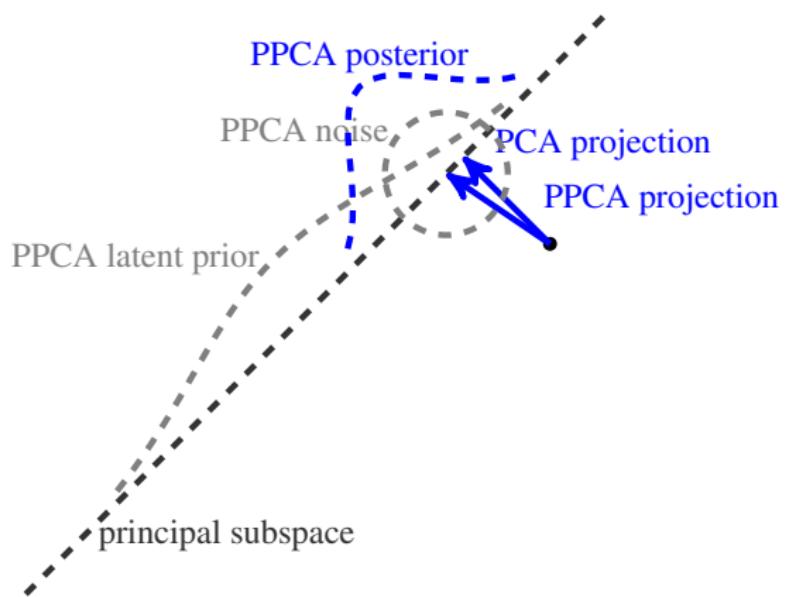
$$p(\mathbf{z}_n, \mathbf{x}_n) = p(\mathbf{z}_n)p(\mathbf{x}_n | \mathbf{z}_n)$$

$$\begin{aligned}&= (2\pi)^{-\frac{K}{2}} \exp\left\{-\frac{1}{2}\mathbf{z}_n^\top \mathbf{z}_n\right\} |2\pi\Psi|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(\mathbf{x}_n - \Lambda\mathbf{z}_n)^\top \Psi^{-1}(\mathbf{x}_n - \Lambda\mathbf{z}_n)\right\} \\&= c \times \exp\left\{-\frac{1}{2}[\mathbf{z}_n^\top \mathbf{z}_n + (\mathbf{x}_n - \Lambda\mathbf{z}_n)^\top \Psi^{-1}(\mathbf{x}_n - \Lambda\mathbf{z}_n)]\right\} \\&= c' \times \exp\left\{-\frac{1}{2}[\mathbf{z}_n^\top (I + \Lambda^\top \Psi^{-1} \Lambda) \mathbf{z}_n - 2\mathbf{z}_n^\top \Lambda^\top \Psi^{-1} \mathbf{x}_n]\right\} \\&= c'' \times \exp\left\{-\frac{1}{2}[\mathbf{z}_n^\top \Sigma^{-1} \mathbf{z}_n - 2\mathbf{z}_n^\top \Sigma^{-1} \mu + \mu^\top \Sigma^{-1} \mu]\right\}\end{aligned}$$

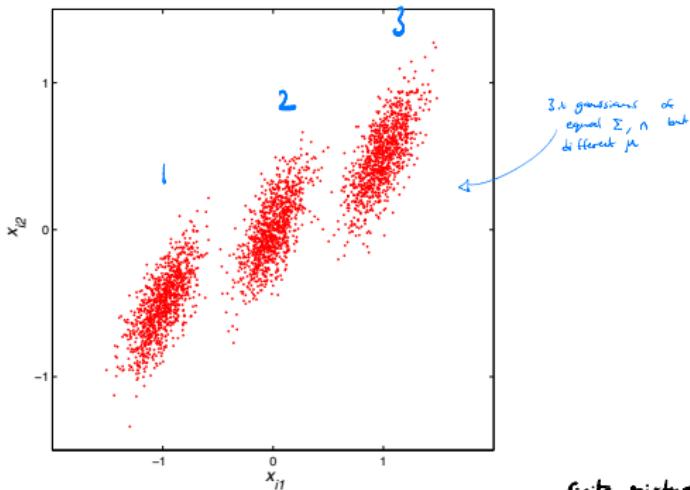
So $\Sigma = (I + \Lambda^\top \Psi^{-1} \Lambda)^{-1} = I - \beta \Lambda$ and $\mu = \Sigma \Lambda^\top \Psi^{-1} \mathbf{x}_n = \beta \mathbf{x}_n$. Where $\beta = \Sigma \Lambda^\top \Psi^{-1}$.

- Thus, $\hat{\mathbf{x}}_n = \Lambda(I + \Lambda^\top \Psi^{-1} \Lambda)^{-1} \Lambda^\top \Psi^{-1} \mathbf{x}_n = \mathbf{x}_n - \Psi(\Lambda \Lambda^\top + \Psi)^{-1} \mathbf{x}_n$
- This is not the same projection. PPCA takes into account noise **in** the principal subspace.
- As $\psi \rightarrow 0$, the PPCA estimate \rightarrow the PCA value.

PPCA LATENTS



MIXTURE DISTRIBUTIONS



A (finite) mixture distribution has a single discrete latent variable:

$$s_i \stackrel{\text{iid}}{\sim} \text{Discrete}[\pi] \quad \leftarrow \begin{matrix} \text{pick one} \\ \text{gaussian} \end{matrix}$$
$$\mathbf{x}_i \mid s_i \sim \mathcal{P}_{s_i}[\theta_{s_i}]$$

finite mixture model
as we draw from a
discrete uniform distribution

Mixtures arise naturally when observations from different sources have been collated.
They can also be used to *approximate* arbitrary distributions.

THE MIXTURE LIKELIHOOD

The mixture model is

$$\begin{aligned} s_i &\stackrel{\text{iid}}{\sim} \text{Discrete}[\boldsymbol{\pi}] \\ \mathbf{x}_i \mid s_i &\sim \mathcal{P}_{s_i}[\theta_{s_i}] \end{aligned}$$

latent

Under the discrete distribution

$$P(s_i = m) = \pi_m; \quad \pi_m \geq 0, \quad \sum_{m=1}^k \pi_m = 1$$

Thus, the probability (density) at a single data point \mathbf{x}_i is

$$\begin{aligned} P(\mathbf{x}_i) &= \sum_{m=1}^k P(\mathbf{x}_i \mid s_i = m) P(s_i = m) \\ &= \sum_{m=1}^k \pi_m P_m(\mathbf{x}_i; \theta_m) \end{aligned}$$

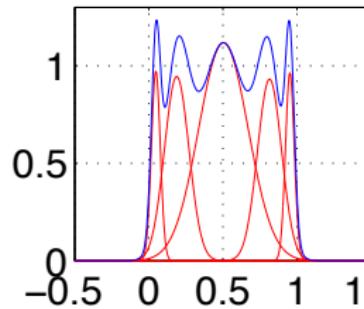
The mixture distribution (density) is a convex combination (or *weighted average*) of the component distributions (densities).

APPROXIMATION WITH A MIXTURE OF GAUSSIANS (MoG)

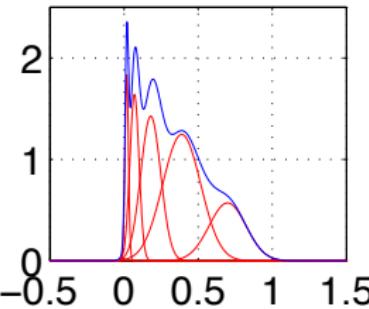
The component densities may be viewed as elements of a “basis” which can be combined to approximate arbitrary distributions.

Here are examples where non-Gaussian densities are modelled (approximated) as a mixture of Gaussians. The red curves show the (weighted) Gaussians, and the blue curve the resulting density.

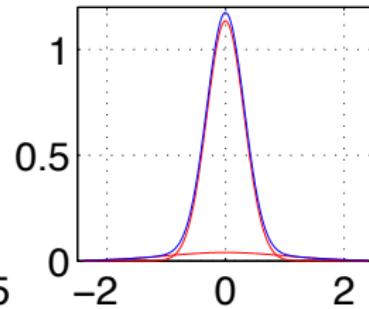
Uniform



Triangle



Heavy tails

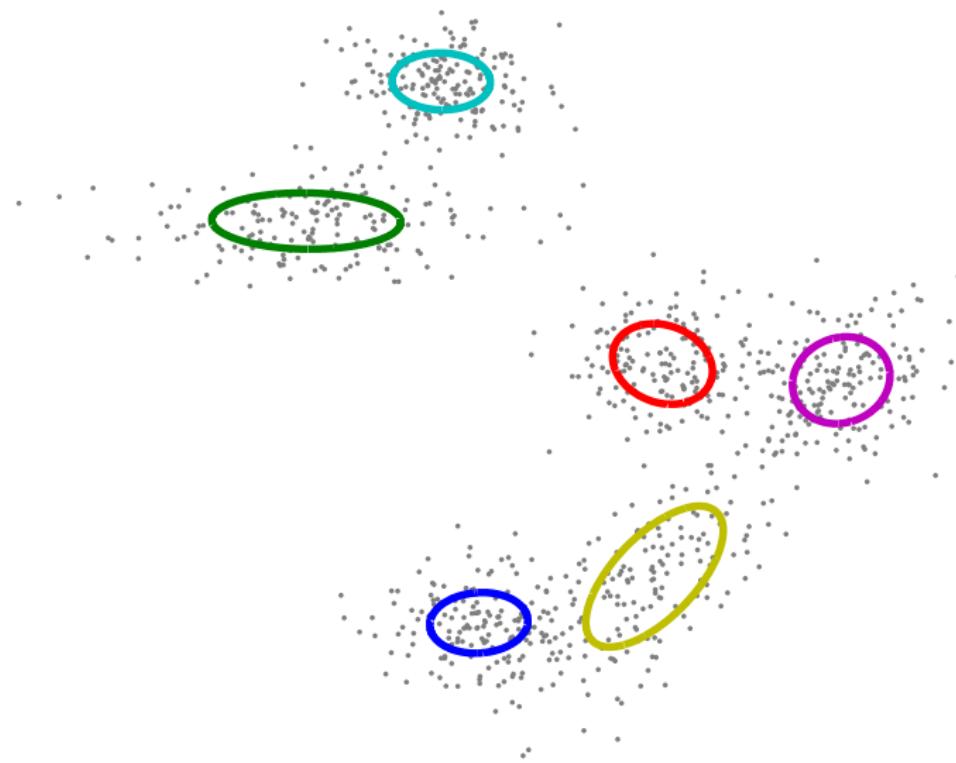


Given enough mixture components we can model (almost) any density (as accurately as desired), but still only need to work with the well-known Gaussian form.

CLUSTERING WITH A MoG



CLUSTERING WITH A MoG



CLUSTERING WITH A MoG

In clustering applications, the latent variable s_i represents the (unknown) identity of the cluster to which the i th observation belongs.

Thus, the latent distribution gives the *prior* probability of a data point coming from each cluster.

$$P(s_i = m \mid \pi) = \pi_m$$

Data from the m th cluster are distributed according to the m th component:

$$P(\mathbf{x}_i \mid s_i = m) = P_m(\mathbf{x}_i)$$

Once we observe a data point, the *posterior* probability distribution for the cluster it belongs to is

$$P(s_i = m \mid \mathbf{x}_i) = \frac{P_m(\mathbf{x}_i)\pi_m}{\sum_m P_m(\mathbf{x}_i)\pi_m}$$

This is often called the **responsibility** of the m th cluster for the i th data point.

THE MOG LIKELIHOOD

Each component of a MoG is a Gaussian, with mean μ_m and covariance matrix Σ_m . Thus, the probability density evaluated at a set of n iid observations, $\mathcal{D} = \{\mathbf{x}_1 \dots \mathbf{x}_n\}$ (i.e. the likelihood) is

$$\begin{aligned} p(\mathcal{D} \mid \{\boldsymbol{\mu}_m\}, \{\Sigma_m\}, \boldsymbol{\pi}) &= \prod_{i=1}^n \sum_{m=1}^k \pi_m \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_m, \Sigma_m) \\ &\stackrel{\text{we want to maximise}}{\overbrace{\quad\quad\quad}} \quad = \prod_{i=1}^n \sum_{m=1}^k \pi_m \frac{1}{\sqrt{|2\pi\Sigma_m|}} e^{-\frac{1}{2}(\mathbf{x}_i - \boldsymbol{\mu}_m)^T \Sigma_m^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_m)} \end{aligned}$$

The log of the likelihood is

$$\log p(\mathcal{D} \mid \{\boldsymbol{\mu}_m\}, \{\Sigma_m\}, \boldsymbol{\pi}) = \sum_{i=1}^n \log \sum_{m=1}^k \pi_m \frac{1}{\sqrt{|2\pi\Sigma_m|}} e^{-\frac{1}{2}(\mathbf{x}_i - \boldsymbol{\mu}_m)^T \Sigma_m^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_m)}$$

Note that the logarithm fails to simplify the component density terms. A mixture distribution does not lie in the exponential family. Direct optimisation is not easy.

MAXIMUM LIKELIHOOD FOR A MIXTURE MODEL

The log likelihood is:

$$\mathcal{L} = \sum_{i=1}^n \log \sum_{m=1}^k \pi_m P_m(\mathbf{x}_i; \theta_m)$$

Its partial derivative wrt θ_m is

$$\frac{\partial \mathcal{L}}{\partial \theta_m} = \sum_{i=1}^n \frac{\pi_m}{\sum_{m=1}^k \pi_m P_m(\mathbf{x}_i; \theta_m)} \frac{\partial P_m(\mathbf{x}_i; \theta_m)}{\partial \theta_m}$$

or, using $\partial P / \partial \theta = P \times \partial \log P / \partial \theta$,

$$\begin{aligned} &= \sum_{i=1}^n \underbrace{\frac{\pi_m P_m(\mathbf{x}_i; \theta_m)}{\sum_{m=1}^k \pi_m P_m(\mathbf{x}_i; \theta_m)}}_{r_{im}} \frac{\partial \log P_m(\mathbf{x}_i; \theta_m)}{\partial \theta_m} \\ &= \sum_{i=1}^n r_{im} \frac{\partial \log P_m(\mathbf{x}_i; \theta_m)}{\partial \theta_m} \end{aligned}$$

(underlined responsibility)

And its partial derivative wrt π_m is

$$\frac{\partial \mathcal{L}}{\partial \pi_m} = \sum_{i=1}^n \frac{P_m(\mathbf{x}_i; \theta_m)}{\sum_{m=1}^k \pi_m P_m(\mathbf{x}_i; \theta_m)} = \sum_{i=1}^n \frac{r_{im}}{\pi_m}$$

MOG DERIVATIVES

For a MoG, with $\theta_m = \{\boldsymbol{\mu}_m, \Sigma_m\}$ we get

$$\begin{aligned}\frac{\partial \mathcal{L}}{\partial \boldsymbol{\mu}_m} &= \sum_{i=1}^n r_{im} \Sigma_m^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_m) \\ \frac{\partial \mathcal{L}}{\partial \Sigma_m^{-1}} &= \frac{1}{2} \sum_{i=1}^n r_{im} \left(\Sigma_m - (\mathbf{x}_i - \boldsymbol{\mu}_m)(\mathbf{x}_i - \boldsymbol{\mu}_m)^T \right)\end{aligned}$$

These equations can be used (along with Lagrangian derivatives wrt π_m that enforce normalisation) for gradient based learning; e.g., taking small steps in the direction of the gradient (or using conjugate gradients).

THE K-MEANS ALGORITHM

→ No probabilities involved

① Determine params, μ
② Optimise/Assign points to μ

} Similar to EM

The K-means algorithm is a limiting case of the mixture of Gaussians (c.f. PCA).

Take $\pi_m = 1/k$ and $\Sigma_m = \sigma^2 I$, with $\sigma^2 \rightarrow 0$. Then the responsibilities become binary

$$r_{im} \rightarrow \delta(m, \arg \min_l \| \mathbf{x}_i - \boldsymbol{\mu}_l \|^2)$$

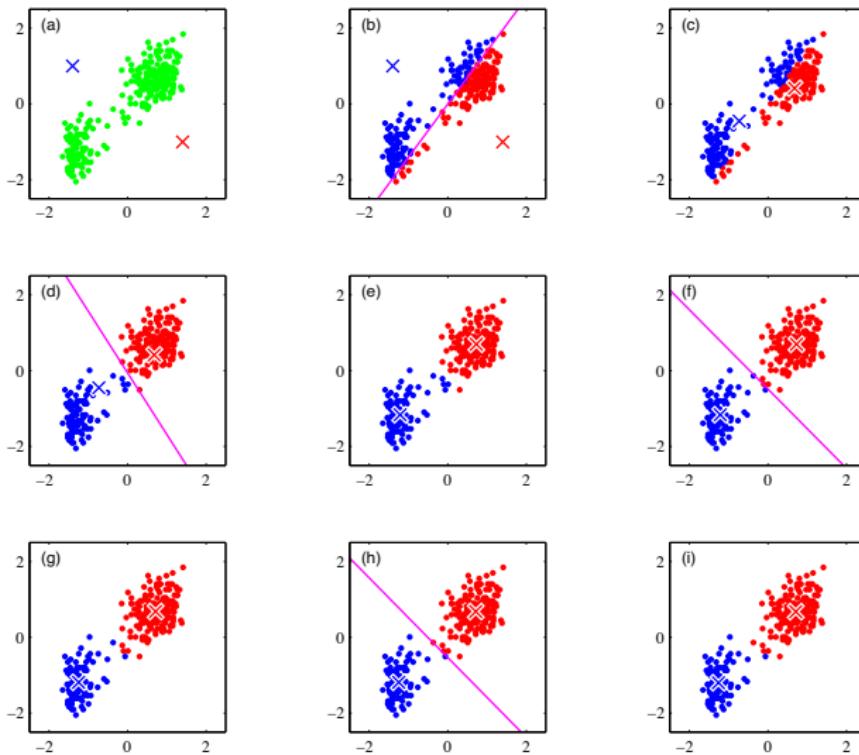
with 1 for the component with the closest mean and 0 for all other components. We can then solve directly for the means by setting the gradient to 0.

The **k-means algorithm** iterates these two steps:

- assign each point to its closest mean $\left(\text{set } r_{im} = \delta(m, \arg \min_l \| \mathbf{x}_i - \boldsymbol{\mu}_l \|^2) \right)$
- update the means to the average of their assigned points $\left(\text{set } \boldsymbol{\mu}_m = \frac{\sum_i r_{im} \mathbf{x}_i}{\sum_i r_{im}} \right)$

This usually converges within a few iterations, although the fixed point depends on the initial values chosen for $\boldsymbol{\mu}_m$. The algorithm has no learning rate, but the assumptions are quite limiting.

ILLUSTRATION: k -MEANS



A PREVIEW OF THE EM ALGORITHM

We wrote the k-means algorithm in terms of binary responsibilities. Suppose, instead, we used the fractional responsibilities from the full (non-limiting) MoG, but still neglected the dependence of the responsibilities on the parameters. We could then solve for both μ_m and Σ_m .

The **EM algorithm** for MoGs iterates these two steps:

- Evaluate the responsibilities for each point given the current parameters.
- Optimise the parameters assuming the responsibilities stay fixed:

$$\boldsymbol{\mu}_m = \frac{\sum_i r_{im} \mathbf{x}_i}{\sum_i r_{im}} \quad \text{and} \quad \boldsymbol{\Sigma}_m = \frac{\sum_i r_{im} (\mathbf{x}_i - \boldsymbol{\mu}_m)(\mathbf{x}_i - \boldsymbol{\mu}_m)^T}{\sum_i r_{im}}$$

Although this appears *ad hoc*, we will see (later) that it is a special case of a general algorithm, and is actually guaranteed to increase the likelihood at each iteration.

ISSUES

There are several problems with these algorithms:

- slow convergence for the gradient based method
- gradient based method may develop invalid covariance matrices
- local minima; the end configuration may depend on the starting state
- how do you adjust k ? Using the likelihood alone is no good.
- singularities; components with a single data point will have their covariance going to zero and the likelihood will tend to infinity.

We will attempt to address many of these as the course goes on.

TOOLS: INFORMATION THEORY

MEASURING INFORMATION

Information content of a random variable

We consider a random variable X with distribution P .

- P expresses what we know *before* we observe X .
- How much information do we *gain* by observing X ?

That is: By information content of X , we mean the difference in information between knowing P and knowing both P and $X = x$.

To reiterate

For the definition of information, it is useful to think of...

- ...the distribution P as what we *expect to happen*.
- ...the sample outcome $X = x$ as what *actually happens*.

INFORMATION

Heuristic motivation

Suppose we sample $X = x$ from a distribution P .

- If $P(x)$ is large: Small surprise; we have not gained much additional information.
- If $P(x)$ is small: We have gained more information.

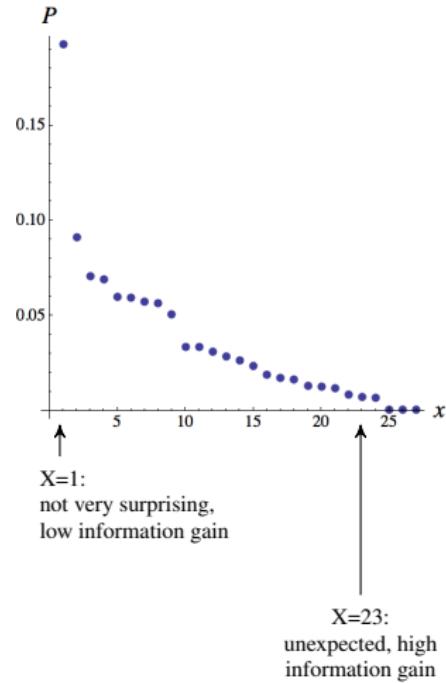
Conclusions

- The information in $X = x$ increases with $\frac{1}{P(x)}$.
- Intuitively, the information gain in two unrelated observations should be additive, so $\frac{1}{P(x)}$ itself is not a useful measure of information.

Definition

The **information** in observing $X = x$ under P is

$$J_P(x) := \log \frac{1}{P(x)} = -\log P(x) .$$



SHANNON'S ENTROPY

We first consider discrete random variables, i.e. \mathcal{X} is finite or countably infinite.

Definition

Let X be a discrete random variable with distribution P . The *expected* information in a draw from P ,

$$\mathbf{H}[X] := \mathbb{E}_P[J_P(X)] = - \sum_{x \in \mathcal{X}} P(x) \log P(x)$$

is called the **Shannon entropy** of X , or the **entropy** for short.

We use the notation $\mathbf{H}[X]$ and $\mathbf{H}(P)$ interchangeably.

Basic Properties

1. The entropy is non-negative:

$$\mathbf{H}[X] \geq 0$$

2. $\mathbf{H}(P) = 0$ means there is no uncertainty in P :

$$\mathbf{H}(P) = 0 \quad \Leftrightarrow \quad P(x_0) = 1 \text{ for some } x_0 \in \mathcal{X} .$$

3. If \mathcal{X} is finite with d elements, the distribution with the largest entropy is the uniform distribution U_d , with

$$\mathbf{H}(U_d) = \log d$$

4. $\mathbf{H}(P)$ is concave as a function of P .

ALTERNATIVE DERIVATION

Suppose we define *some* measure $\mathcal{H}[X]$ of information in X . Instead of a definition, we postulate a number of properties (axioms) that a meaningful measure should satisfy.

Axioms

- We should be able to "remove the joint information" in X and Y from Y by conditioning:

$$(\textbf{Axiom I}) \quad \mathcal{H}[X, Y] = \mathcal{H}[X] + \mathcal{H}[Y|X]$$

That implies in particular that the information of independent variables is additive:

$$X \perp\!\!\!\perp Y \quad \Rightarrow \quad \mathcal{H}[X, Y] = \mathcal{H}[X] + \mathcal{H}[Y]$$

- If we make a small change to P , then $\mathcal{H}(P)$ should not "jump". That is:

$$(\textbf{Axiom II}) \quad \mathcal{H}(P) \text{ should be continuous as a function of } P.$$

- If we increase d , the uncertainty in U_d increases; hence, the information gained by sampling should be higher for $d+1$ than for d :

$$(\textbf{Axiom III}) \quad \mathcal{H}(U_d) < \mathcal{H}(U_{d+1})$$

Theorem

If a real-valued function \mathcal{H} on \mathcal{X} satisfies Axioms I–III, then

$$\mathcal{H}(P) = c \cdot \mathbf{H}(P) \quad \text{for all } P,$$

for some constant $c \in \mathbb{R}_+$. (The constant is the same for all P .)

Over the years, about a dozen different axioms for information measures have been proposed. Loosely speaking, any meaningful combination of two or three of these axioms leads to the same result (i.e. determines the entropy up to scaling).

EXAMPLE: CODING

Suppose we would like to compress a text document (lossless compression).

Huffman Coding

Here is a simple but efficient coding scheme:

1. Given a text, determine the frequency with which each word occurs.
2. Assign short code words to words that occur often, long code words to words that are rare.

This idea (with a specific algorithm for finding determining the code words) is called **Huffman coding**. If all we are allowed to do is to replace text words by code words, this compression method is optimal.

Information-theoretic problems

Suppose we know the distribution P of words in texts. Then we can ask:

1. What is the *expected* compression rate for a random document?
2. Does our encoder achieve the optimal expected rate for P ?

EXAMPLE: CODING

The Source Coding Theorem (Shannon)

Suppose we are given a distribution P on words or symbols and sample a string (a sequence of categorical variables) X_1, \dots, X_n iid from P . Then for every $\varepsilon > 0$, there is a lossless encoder for which

$$\mathbf{H}(P) \leq \mathbb{E} \left[\frac{1}{n} \cdot \text{length}(\text{encoding}(X_1, \dots, X_n)) \right] < \mathbf{H}(P) + \varepsilon$$

for sufficiently large n .

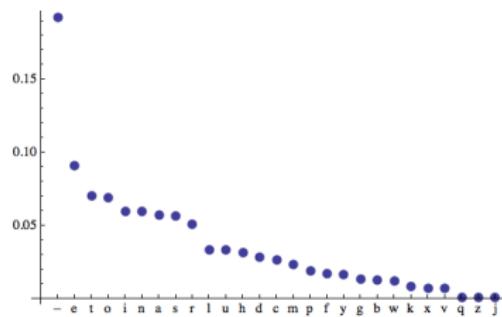
Remarks

- In other words: We can encode the sequence X_1, \dots, X_n without loss of information using $n \mathbf{H}(P)$ bits on average.
- The entropy $\mathbf{H}(P)$ is a lower bound for lossless compression: If an encoder achieves a better (=smaller) expectation than above, the probability that it will result in information loss approaches 1 for $n \rightarrow \infty$.

HOW WELL CAN WE COMPRESS ENGLISH TEXT?

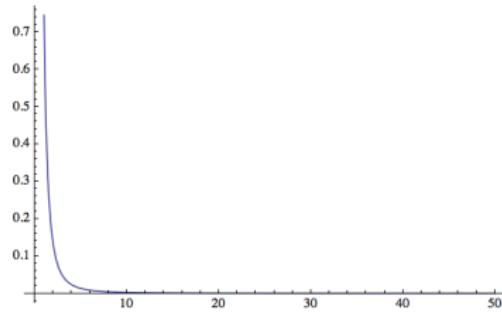
Character-by-character compression

- We can compress text by splitting the text into characters and assigning a code to each character.
- An empirical estimate of the distribution of characters is shown on the right. The entropy is 4.11 bit/character.
- This compression is not very effective: There are 27 characters and $2^4 < 27 \leq 2^5$, hence we can trivially encode with 5 bits/character.



Word-by-word compression

- The ranked frequency of words in English is well-approximated by a Zipf distribution with parameter between 1.5 and 2 (lower plot).
- The distribution is highly concentrated on a few common words. That means it has relatively low entropy.
- Splitting into words instead of characters hence achieves much better compression rates.
- Commonly used lossless compression algorithms (e.g. Lempel-Ziv) split into substrings which are not necessarily words.



KULLBACK-LEIBLER DIVERGENCE

Heuristic motivation

Suppose we wish to compare two distributions P and Q on \mathcal{X} .

- The entropy $\mathbf{H}[Q] = \mathbb{E}_Q[J_Q(X)]$ measures how much information gain (in terms of Q) we can *expect* from a random sample from Q .
- Now ask instead: How much information gain in terms of Q can we expect from a random sample drawn from P ? We compute: $\mathbb{E}_P[J_Q(X)]$.
- A measure of difference between P and Q should vanish if $Q = P$. Since $P = Q$ means $\mathbb{E}_P[J_Q(X)] = \mathbf{H}(P)$, which is usually not 0, we have to normalize by subtracting $\mathbf{H}(P)$.

Definition

The **Kullback-Leibler divergence** or the **relative entropy** of P and Q is

$$\mathbf{KL}[P\|Q] := \mathbb{E}_P[J_Q(X)] - \mathbf{H}(P) = \sum_{x \in \mathcal{X}} P(x) \log \frac{P(x)}{Q(x)}$$

Properties

- Positive definiteness

$$\mathbf{KL}[P\|Q] \geq 0 \quad \text{and} \quad \mathbf{KL}[P\|Q] = 0 \Leftrightarrow P = Q .$$

- $\mathbf{KL}[P\|Q]$ is convex in both P and Q .

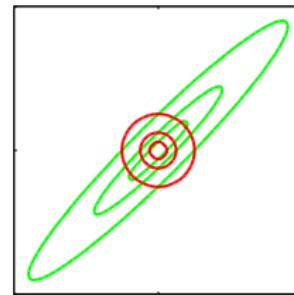
ASYMMETRY OF THE KULLBACK-LEIBLER DIVERGENCE

- The KL divergence is *not* symmetric: $\mathbf{KL}[p\|q] \neq \mathbf{KL}[q\|p]$ in general.
- It does *not* satisfy a triangle inequality.
- In particular, it is not a metric on probability distributions.

That holds in both the discrete and continuous case.

Asymmetry

- If p puts mass in a region where q almost vanishes, then p/q is very large in that region.
- Since both are normalized, there is some other regions where p/q is small.
- Because of the logarithm, these two do not cancel out.
- For instance, the low-variance (red) Gaussian on the right has small mass in regions where the higher-variance Gaussian puts mass.



Remark

Although the KL divergence is not a metric, it exhibits much more geometric structure than an arbitrary two-argument function—in particular, it satisfies a property similar to Pythagoras' theorem that we will not discuss here.

MUTUAL INFORMATION

Heuristic Motivation

- Another question we can ask about a pair X, Y of random variables is: How much information do they share?
- In other words: How much does observing X tell us about Y ?
- If X and Y contain no shared information, they are independent, and their joint distribution is $P(x, y) = P(x)P(y)$.
- Idea: Compare the actual joint distribution to the independent case using KL divergence.

Definition

The **mutual information** of X and Y is

$$I[X, Y] := \mathbf{KL}[P(x, y) \| P(x)P(y)] = \sum_{x,y} P(x, y) \log \frac{P(x, y)}{P(x)P(y)}$$

Mutual information characterizes independence

$$I[X, Y] = 0 \quad \Leftrightarrow \quad X \perp\!\!\!\perp Y$$

↳ independent

THE CONTINUOUS CASE

If the sample space \mathcal{X} is uncountable (e.g. $\mathcal{X} = \mathbb{R}$), instead of P and Q we consider densities p and q , we have to substitute integrals for sums.

Differential entropy

The definition of entropy we use for continuous distributions is

$$\mathbf{H}[X] := - \int_{\mathcal{X}} p(x) \log p(x) dx$$

- Since p is a density, we can have $\log p(x) > 0$, and $\mathbf{H}[X]$ can be negative.
- This form of entropy is also called **differential entropy** to distinguish it from the (Shannon) entropy.

Since p is a density, we can have $\log p(x) > 0$, and $\mathbf{H}[X]$ can be negative. To distinguish it from the entropy, $\mathbf{H}[X]$ is called the **differential entropy**.

KL divergence and mutual information

KL and I are defined analogously to the discrete case:

$$\begin{aligned}\mathbf{KL}[p||q] &:= \int_{\mathcal{X}} p(x) \log \frac{p(x)}{q(x)} dx \\ I[X, Y] &:= \int_{\mathcal{X}} p(x, y) \log \frac{p(x, y)}{p(x)p(y)} dx\end{aligned}$$

Unlike the entropy, these have the same properties as we have listed in the discrete case.

INFORMATION THEORY AND STATISTICS

Here are some points that we do not have time to discuss in detail:

- Exponential families are **maximum entropy models**: If \mathbf{T} is a statistic with values in \mathbb{R}^d , and $\mathbf{t} \in \mathbb{R}^d$, the distribution that maximizes the entropy under the constraint $\mathbb{E}[\mathbf{T}(X)] = \mathbf{t}$ is an exponential family distribution with sufficient statistic \mathbf{T} .
- Maximum likelihood minimizes the KL divergence between empirical distribution and model.
- Δ P(x) vs. Q(x)
- Variance, covariance and the χ^2 -statistic can be regarded as first-order approximations to entropy, mutual information and KL divergence.
- Various methods can be derived by substituting information-theoretic for traditional statistical quantities.
- Example: A dimension-reduction technique called *independent component analysis* can be motivated as (roughly speaking) a PCA-like method which measures independence in terms of mutual information rather than covariance.

$$\chi^2 = \sum \frac{(O_i - E_i)^2}{E_i}$$

e.g. Roll die 50 times with expectation of equal prob on each. Consider observed vs expected to see "surprise" of E under O

$O_i \Leftrightarrow P(x)$ observed/true distribution

$E_i \Leftrightarrow Q(x)$ expected/hypothesis distribution

$$D_{KL}(P||Q) = \int_X P(x) \log \frac{P(x)}{Q(x)} dx$$

EXPECTATION MAXIMISATION

LOG-LIKELIHOODS

- | Exponential family models: $p(\mathbf{x}|\boldsymbol{\theta}) = f(\mathbf{x})e^{\boldsymbol{\theta}^\top \mathbf{T}(\mathbf{x})}/Z(\boldsymbol{\theta})$ log \Rightarrow concave

$$\ell(\boldsymbol{\theta}) = \boldsymbol{\theta}^\top \sum_n T(\mathbf{x}_n) - N \log Z(\boldsymbol{\theta}) \text{ (+ constants)}$$

- Concave function.
- Maximum may be closed-form.
- If not, numerical optimisation is still generally straightforward.

- | Latent variable models: $p(\mathbf{x}|\boldsymbol{\theta}_x, \boldsymbol{\theta}_z) = \underbrace{\int d\mathbf{z} f_x(\mathbf{x}) \frac{e^{\boldsymbol{\phi}(\boldsymbol{\theta}_x, \mathbf{z})^\top \mathbf{T}_x(\mathbf{x})}}{Z_x(\boldsymbol{\phi}(\boldsymbol{\theta}_x, \mathbf{z}))}}_{p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}_x)} \underbrace{f_z(\mathbf{z}) \frac{e^{\boldsymbol{\theta}_z^\top \mathbf{T}_z(\mathbf{z})}}{Z_z(\boldsymbol{\theta}_z)}}_{p(\mathbf{z}|\boldsymbol{\theta}_z)}$

$$\ell(\boldsymbol{\theta}_x, \boldsymbol{\theta}_z) = \sum_n \log \int d\mathbf{z} f_x(\mathbf{x}) \frac{e^{\boldsymbol{\phi}(\boldsymbol{\theta}_x, \mathbf{z})^\top \mathbf{T}_x(\mathbf{x})}}{Z_x(\boldsymbol{\phi}(\boldsymbol{\theta}_x, \mathbf{z}))} f_z(\mathbf{z}) \frac{e^{\boldsymbol{\theta}_z^\top \mathbf{T}_z(\mathbf{z})}}{Z_z(\boldsymbol{\theta}_z)}$$

- Usually no closed form optimum.
- Often multiple local maxima.
- Direct numerical optimisation may be possible but infrequently easy.

EXAMPLE: MIXTURE OF GAUSSIANS



Data: $\mathcal{X} = \{\mathbf{x}_1 \dots \mathbf{x}_N\}$

Latent process:

$$s_i \stackrel{\text{iid}}{\sim} \text{Disc}[\pi]$$

Component distributions:

$$\mathbf{x}_i \mid (s_i = m) \sim \mathcal{P}_m[\theta_m] = \mathcal{N}(\boldsymbol{\mu}_m, \Sigma_m)$$

Marginal distribution:

$$P(\mathbf{x}_i) = \sum_{m=1}^k \pi_m P_m(\mathbf{x}_i \mid \theta_m)$$

Log-likelihood: $\Leftrightarrow \log P(\bar{\mathbf{x}}) = \log \prod_{i=1}^n P(\mathbf{x}_i) = \sum_{i=1}^n \log P(\mathbf{x}_i)$

$$\ell(\{\boldsymbol{\mu}_m\}, \{\Sigma_m\}, \pi) = \sum_{i=1}^n \log \sum_{m=1}^k \frac{\pi_m}{\sqrt{|2\pi\Sigma_m|}} e^{-\frac{1}{2}(\mathbf{x}_i - \boldsymbol{\mu}_m)^T \Sigma_m^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_m)}$$

\uparrow
find $\boldsymbol{\mu}_m, \Sigma_m, \pi$ to max.
 $P(\mathbf{x})$

$$\mathcal{N}(\boldsymbol{\mu}_m, \Sigma_m)$$

THE JOINT-DATA LIKELIHOOD AND EM

if we knew latent, life would be easy: no Σ over Σ

We go from neural net to probabilistic model

- For many models, maximisation might be straightforward if \mathbf{z} were not latent, and we could just maximise the joint-data likelihood:

i.e. we get pairs (x_n, z_n)

$$\ell(\theta_x, \theta_z) = \sum_n \phi(\theta_x, \mathbf{z}_n)^T \mathbf{T}_x(\mathbf{x}_n) + \theta_z^T \sum_n \mathbf{T}_z(\mathbf{z}_n) - \sum_n \log Z_x(\phi(\theta_x, \mathbf{z}_n)) - N \log Z_z(\theta_z)$$

- Conversely, if we knew θ , we might easily compute (the posterior over) the values of \mathbf{z} .
- Idea: update θ and (the distribution on) \mathbf{z} in alternation, to reach a self-consistent answer.
Will this yield the right answer?
- Typically, it will (as we shall see). This is the **Expectation Maximisation (EM)** algorithm.

THE EXPECTATION MAXIMISATION (EM) ALGORITHM

The EM algorithm (Dempster, Laird & Rubin, 1977; but significant earlier precedents) finds a (local) maximum of a latent variable model likelihood.

Start from arbitrary values of the parameters, and iterate two steps:

E step: Fill in values of latent variables according to posterior given data.

M step: Maximise likelihood as if latent variables were not hidden.

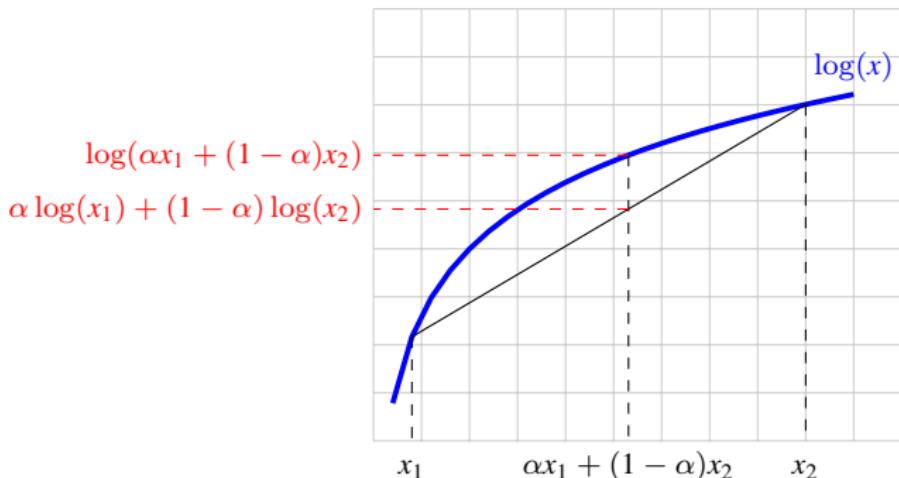
- Decomposes difficult problems into series of tractable steps.
- An alternative to gradient-based iterative methods.
- No learning rate.
- In ML, the E step is called **inference**, and the M step **learning**. In stats, these are often **imputation** and **inference or estimation**.
- Not essential for simple models (like MoGs/FA), though often more efficient than alternatives. Crucial for learning in complex settings.
- Provides a framework for principled approximations.

JENSEN'S INEQUALITY

ELBO

▼ expectations are convex combinations

One view: EM iteratively refines a lower bound on the log-likelihood.



In general:

For $\alpha_i \geq 0$, $\sum \alpha_i = 1$ (and $\{x_i > 0\}$):

$$\log \left(\sum_i \alpha_i x_i \right) \geq \sum_i \alpha_i \log(x_i)$$

For probability measure α and concave f

$$f(\mathbb{E}_\alpha [x]) \geq \mathbb{E}_\alpha [f(x)]$$

Equality (if and) only if $f(x)$ is almost surely constant or linear on (convex) support of α .

THE LOWER BOUND FOR EM – “FREE ENERGY”

Observed data $\mathcal{X} = \{\mathbf{x}_i\}$; Latent variables $\mathcal{Z} = \{\mathbf{z}_i\}$; Parameters $\theta = \{\theta_x, \theta_z\}$.

Log-likelihood:

$$\ell(\theta) = \log P(\mathcal{X}|\theta) = \log \int d\mathcal{Z} P(\mathcal{Z}, \mathcal{X}|\theta) \quad \leftarrow \text{We want to max. this}$$

By Jensen, any distribution, $q(\mathcal{Z})$, over the latent variables generates a lower bound:

$$\ell(\theta) = \log \int d\mathcal{Z} q(\mathcal{Z}) \frac{P(\mathcal{Z}, \mathcal{X}|\theta)}{q(\mathcal{Z})} \geq \int d\mathcal{Z} q(\mathcal{Z}) \log \frac{P(\mathcal{Z}, \mathcal{X}|\theta)}{q(\mathcal{Z})} \stackrel{\text{def}}{=} \mathcal{F}(q, \theta). \quad \leftarrow \text{ELBO}$$

$q(\mathcal{Z})$ represents posterior $p(\mathcal{Z}|\mathcal{X}, \theta)$

Now, which we update iteratively

$$\begin{aligned} \int d\mathcal{Z} q(\mathcal{Z}) \log \frac{P(\mathcal{Z}, \mathcal{X}|\theta)}{q(\mathcal{Z})} &= \int d\mathcal{Z} q(\mathcal{Z}) \log P(\mathcal{Z}, \mathcal{X}|\theta) - \int d\mathcal{Z} q(\mathcal{Z}) \log q(\mathcal{Z}) \\ &= \int d\mathcal{Z} q(\mathcal{Z}) \log P(\mathcal{Z}, \mathcal{X}|\theta) + \mathbf{H}_q, \end{aligned}$$

where \mathbf{H}_q is the entropy of $q(\mathcal{Z})$.

So:

$$\mathcal{F}(q, \theta) = \langle \log P(\mathcal{Z}, \mathcal{X}|\theta) \rangle_{q(\mathcal{Z})} + \mathbf{H}_q$$

Minton

general free energy
for latent variable
model

We will
adjust for Mino.

biassing ourselves
to larger entropy
dist.

THE E AND M STEPS OF EM

The free-energy lower bound on $\ell(\theta)$ is a function of θ and a distribution q :

$$\mathcal{F}(q, \theta) = \langle \log P(\mathcal{Z}, \mathcal{X} | \theta) \rangle_{q(\mathcal{Z})} + \mathbf{H}q,$$

The EM steps can be re-written:

- **E step:** optimize $\mathcal{F}(q, \theta)$ wrt distribution over hidden variables holding parameters fixed:

$$q^{(k)}(\mathcal{Z}) := \arg \max_{q(\mathcal{Z})} \mathcal{F}(q(\mathcal{Z}), \theta^{(k-1)}).$$

- **M step:** maximize $\mathcal{F}(q, \theta)$ wrt parameters holding hidden distribution fixed:

$$\theta^{(k)} := \arg \max_{\theta} \mathcal{F}(q^{(k)}(\mathcal{Z}), \theta) = \arg \max_{\theta} \langle \log P(\mathcal{Z}, \mathcal{X} | \theta) \rangle_{q^{(k)}(\mathcal{Z})}$$

The second equality comes from the fact that $\mathbf{H}q^{(k)}(\mathcal{Z})$ does not depend directly on θ .

THE E STEP

The free energy can be re-written

$$\begin{aligned}\mathcal{F}(q, \theta) &= \int q(\mathcal{Z}) \log \frac{P(\mathcal{Z}, \mathcal{X}|\theta)}{q(\mathcal{Z})} d\mathcal{Z} \\ &= \int q(\mathcal{Z}) \log \frac{P(\mathcal{Z}|\mathcal{X}, \theta)P(\mathcal{X}|\theta)}{q(\mathcal{Z})} d\mathcal{Z} \\ &= \int q(\mathcal{Z}) \log P(\mathcal{X}|\theta) d\mathcal{Z} + \int q(\mathcal{Z}) \log \frac{P(\mathcal{Z}|\mathcal{X}, \theta)}{q(\mathcal{Z})} d\mathcal{Z} \\ &= \ell(\theta) - \mathbf{KL}[q(\mathcal{Z})||P(\mathcal{Z}|\mathcal{X}, \theta)]\end{aligned}$$

The second term is the Kullback-Leibler divergence.

This means that, for fixed θ , \mathcal{F} is bounded above by ℓ , and achieves that bound when $\mathbf{KL}[q(\mathcal{Z})||P(\mathcal{Z}|\mathcal{X}, \theta)] = 0$.

But $\mathbf{KL}[q||p]$ is zero if and only if $q = p$ (see appendix.)

So, the E step sets

$$q^{(k)}(\mathcal{Z}) = P(\mathcal{Z}|\mathcal{X}, \theta^{(k-1)}) \quad [\text{inference / imputation}]$$

and, after an E step, the free energy **equals** the likelihood.

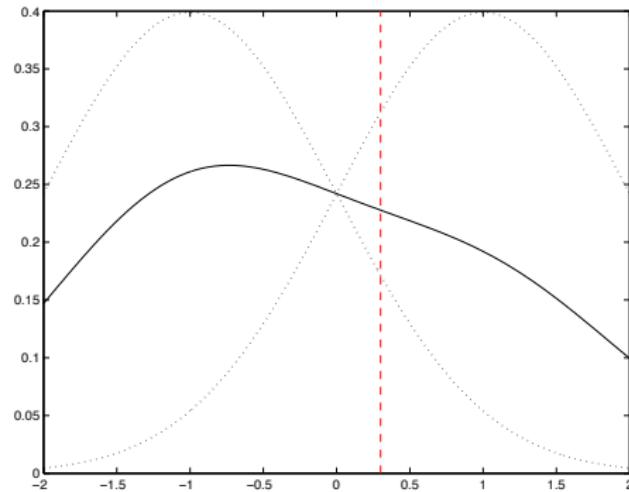
COORDINATE ASCENT IN \mathcal{F} (DEMO)

To visualise, we consider a one parameter / one latent mixture:

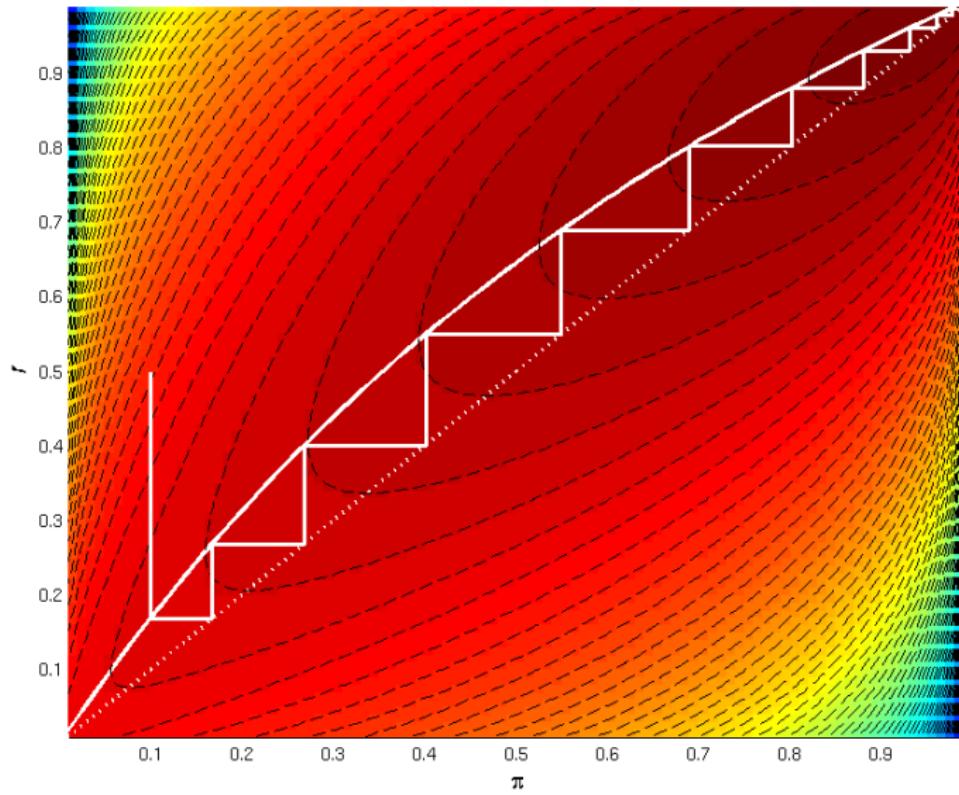
$$s \sim \text{Bernoulli}[\pi]$$
$$x|s=0 \sim \mathcal{N}[-1, 1] \quad x|s=1 \sim \mathcal{N}[1, 1].$$

Single data point $x_1 = .3$.

$q(s)$ is a distribution on a single binary latent, and so is represented by $r_1 \in [0, 1]$.



COORDINATE ASCENT IN \mathcal{F} (DEMO)



EM NEVER DECREASES THE LIKELIHOOD

The E and M steps together never decrease the log likelihood:

$$\ell(\theta^{(k-1)}) \underset{\text{E step}}{=} \mathcal{F}(q^{(k)}, \theta^{(k-1)}) \underset{\text{M step}}{\leq} \mathcal{F}(q^{(k)}, \theta^{(k)}) \underset{\text{Jensen}}{\leq} \ell(\theta^{(k)}),$$

- The E step brings the free energy to the likelihood.
- The M-step maximises the free energy wrt θ .
- $\mathcal{F} \leq \ell$ by Jensen – or, equivalently, from the non-negativity of KL

If the M-step is executed so that $\theta^{(k)} \neq \theta^{(k-1)}$ iff \mathcal{F} increases, then the overall EM iteration will step to a new value of θ iff the likelihood increases.

Can also show that fixed points of EM (generally) correspond to maxima of the likelihood (see appendices).

EM SUMMARY

- An **iterative** algorithm that finds (local) maxima of the likelihood of a latent variable model.

$$\ell(\theta) = \log P(\mathcal{X}|\theta) = \log \int d\mathcal{Z} P(\mathcal{X}|\mathcal{Z}, \theta)P(\mathcal{Z}|\theta)$$

- Increases a **variational lower bound** on the likelihood by coordinate ascent.

$$\mathcal{F}(q, \theta) = \langle \log P(\mathcal{Z}, \mathcal{X}|\theta) \rangle_{q(\mathcal{Z})} + \mathbf{H}q = \ell(\theta) - \mathbf{KL}[q(\mathcal{Z})||P(\mathcal{Z}|\mathcal{X})] \leq \ell(\theta)$$

- **E step:**

$$q^{(k)}(\mathcal{Z}) := \arg \max_{q(\mathcal{Z})} \mathcal{F}(q(\mathcal{Z}), \theta^{(k-1)}) = P(\mathcal{Z}|\mathcal{X}, \theta^{(k-1)})$$

- **M step:**

$$\theta^{(k)} := \arg \max_{\theta} \mathcal{F}(q^{(k)}(\mathcal{Z}), \theta) = \arg \max_{\theta} \langle \log P(\mathcal{Z}, \mathcal{X}|\theta) \rangle_{q^{(k)}(\mathcal{Z})}$$

- After E-step $\mathcal{F}(q, \theta) = \ell(\theta) \Rightarrow$ maximum of free-energy is maximum of likelihood.

PARTIAL M STEPS AND PARTIAL E STEPS

Partial M steps: The proof holds even if we just *increase* \mathcal{F} wrt θ rather than maximize. (Dempster, Laird and Rubin (1977) call this the generalized EM, or GEM, algorithm).

In fact, immediately after an E step

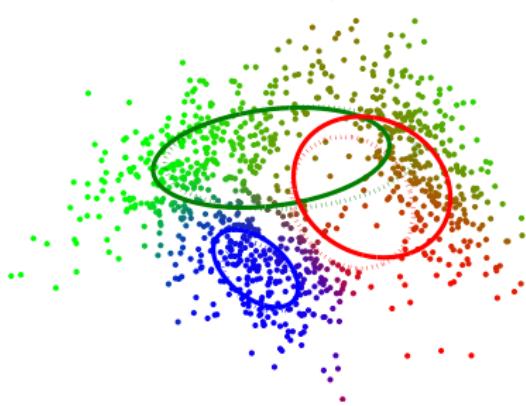
$$\frac{\partial}{\partial \theta} \left|_{\theta^{(k-1)}} \langle \log P(\mathcal{X}, \mathcal{Z} | \theta) \rangle_{q^{(k)}(\mathcal{Z}) [=P(\mathcal{Z} | \mathcal{X}, \theta^{(k-1)})]} \right. = \frac{\partial}{\partial \theta} \left|_{\theta^{(k-1)}} \log P(\mathcal{X} | \theta) \right.$$

[cf. mixture gradients from last lecture.] So E-step (inference) can be used to construct other gradient-based optimisation schemes (e.g. “Expectation Conjugate Gradient”, Salakhutdinov et al. *ICML* 2003).

Partial E steps: We can also just *increase* \mathcal{F} wrt to some of the q s.

For example, sparse or online versions of the EM algorithm would compute the posterior for a subset of the data points or as the data arrives, respectively. One might also update the posterior over a subset of the hidden variables, while holding others fixed...

EM FOR MOGS



- Evaluate responsibilities

$$r_{im} = \frac{P_m(\mathbf{x}_i)\pi_m}{\sum_{m'} P_{m'}(\mathbf{x}_i)\pi_{m'}}$$

- Update parameters

$$\boldsymbol{\mu}_m \leftarrow \frac{\sum_i r_{im} \mathbf{x}_i}{\sum_i r_{im}}$$

$$\boldsymbol{\Sigma}_m \leftarrow \frac{\sum_i r_{im} (\mathbf{x}_i - \boldsymbol{\mu}_m)(\mathbf{x}_i - \boldsymbol{\mu}_m)^\top}{\sum_i r_{im}}$$

$$\pi_m \leftarrow \frac{\sum_i r_{im}}{N}$$

THE GAUSSIAN MIXTURE MODEL (E-STEP)

In a univariate Gaussian mixture model, the density of a data point x is:

$$p(x|\theta) = \sum_{m=1}^k p(s=m|\theta)p(x|s=m, \theta) \propto \sum_{m=1}^k \frac{\pi_m}{\sigma_m} \exp \left\{ -\frac{1}{2\sigma_m^2} (x - \mu_m)^2 \right\},$$

where θ is the collection of parameters: means μ_m , variances σ_m^2 and mixing proportions $\pi_m = p(s=m|\theta)$.

The hidden variable s_i indicates which component generated observation x_i .

The E-step computes the posterior for s_i given the current parameters:

$$q(s_i) = p(s_i|x_i, \theta) \propto p(x_i|s_i, \theta)p(s_i|\theta)$$

$$r_{im} \stackrel{\text{def}}{=} q(s_i = m) \propto \frac{\pi_m}{\sigma_m} \exp \left\{ -\frac{1}{2\sigma_m^2} (x_i - \mu_m)^2 \right\} \quad (\text{responsibilities}) \quad \leftarrow \langle \delta_{s_i=m} \rangle_q$$

with the normalization such that $\sum_m r_{im} = 1$.

THE GAUSSIAN MIXTURE MODEL (M-STEP)

In the M-step we optimize the sum (since s is discrete):

$$\begin{aligned} E &= \langle \log p(x, s|\theta) \rangle_{q(s)} = \sum q(s) \log[p(s|\theta) p(x|s, \theta)] \\ &= \sum_{i,m} r_{im} \left[\log \pi_m - \log \sigma_m - \frac{1}{2\sigma_m^2} (x_i - \mu_m)^2 \right]. \end{aligned}$$

Optimum is found by setting the partial derivatives of E to zero:

$$\frac{\partial}{\partial \mu_m} E = \sum_i r_{im} \frac{(x_i - \mu_m)}{2\sigma_m^2} = 0 \Rightarrow \mu_m = \frac{\sum_i r_{im} x_i}{\sum_i r_{im}},$$

$$\frac{\partial}{\partial \sigma_m} E = \sum_i r_{im} \left[-\frac{1}{\sigma_m} + \frac{(x_i - \mu_m)^2}{\sigma_m^3} \right] = 0 \Rightarrow \sigma_m^2 = \frac{\sum_i r_{im} (x_i - \mu_m)^2}{\sum_i r_{im}},$$

$$\frac{\partial}{\partial \pi_m} E = \sum_i r_{im} \frac{1}{\pi_m}, \quad \frac{\partial E}{\partial \pi_m} + \lambda = 0 \Rightarrow \pi_m = \frac{1}{n} \sum_i r_{im},$$

where λ is a Lagrange multiplier ensuring that the mixing proportions sum to unity.

**Lecture 18 notes:
 Latent variable models and Expectation Maximization (EM)**

Tues, 11.03

1 Latent variable models

In this section of the course, we will discuss latent variable models in an “unsupervised learning” or density estimation setting. Here, instead of trying to learn a mapping from stimuli to responses, as in regression models (also known as “supervised learning”), our goal is to identify simplifying structure in a set of observed responses.

The word *latent* simply means *unobserved*. Latent variables are simply random variables that we posit to exist underlying our data. We could also refer to such models as *doubly stochastic*, because they involve two stages of noise: noise in the latent variable and then noise in the mapping from latent variable to observed variable.

Specifically, we will specify latent variable models in terms of two pieces

- Prior over the latent: $z \sim p(z)$
- Conditional probability of observed data: $x|z \sim p(x|z)$

The probability of the observed data x is given by an integral over the latent variable:

$$p(x) = \int p(x|z)p(z)dz \quad (1)$$

or a sum in the case of discrete latent variables:

$$p(x) = \sum_{i=1}^m p(x|z = z_i)p(z = z_i), \quad (2)$$

where the latent variable takes on a finite set of values $z \in \{z_1, z_2, \dots, z_m\}$.

2 Two key things we want to do with latent variable models

1. **Recognition / inference** - refers to the problem of inferring the latent variable z from the data x . The posterior over the latent given the data is specified by Bayes’ rule:

$$p(z|x) = \frac{p(x|z)p(z)}{p(x)}, \quad (3)$$

where the model is specified by the terms in the denominator, and the denominator is the marginal probability obtained by integrating the numerator, by $p(x) = \int p(x|z)p(z)dz$.

2. **Model fitting** - refers to the problem of learning the model parameters, which we have so far suppressed. In fact we should write the model as specified by

$$p(x, z|\theta) = p(x|z, \theta)p(z|\theta) \quad (4)$$

where θ are the parameters governing both the prior over the latent and the conditional distribution of the data.

Maximum likelihood fitting involves computing and maximizing the marginal probability:

$$\hat{\theta} = \arg \max_{\theta} p(x|\theta) = \arg \max_{\theta} \int p(x, z|\theta) dz. \quad (5)$$

3 Example: binary mixture of Gaussians (MoG)

(Also commonly known as a *Gaussian mixture model (GMM)*).

This model is specified by:

$$z \sim \text{Ber}(p) \quad (6)$$

$$x|z \sim \begin{cases} \mathcal{N}(\mu_0, C_0), & \text{if } z = 0 \\ \mathcal{N}(\mu_1, C_1), & \text{if } z = 1 \end{cases} \quad (7)$$

So z is a binary random variable that takes value 1 with probability p and value 0 with probability $(1 - p)$. The datapoint x is then drawn from either Gaussian $\mathcal{N}_0(x) = \mathcal{N}(\mu_0, C_0)$ if $z = 0$ or a different Gaussian $\mathcal{N}_1(x) = \mathcal{N}(\mu_1, C_1)$ if $z = 1$.

For this simple model the recognition distribution (conditional distribution of the latent):

$$p(z = 0|x) = \frac{(1-p)\mathcal{N}_0(x)}{(1-p)\mathcal{N}_0(x) + p\mathcal{N}_1(x)} \quad (8)$$

$$p(z = 1|x) = \frac{p\mathcal{N}_1(x)}{(1-p)\mathcal{N}_0(x) + p\mathcal{N}_1(x)} \quad (9)$$

The likelihood (or marginal likelihood) is simply the normalizer in the expressions above:

$$p(x|\theta) = (1-p)\mathcal{N}_0(x) + p\mathcal{N}_1(x), \quad (10)$$

where the model parameters are $\theta = \{p, \mu_0, C_0, \mu_1, C_1\}$.

For an entire dataset, likelihood would be the product of independent terms, since we assume each latent z_i is drawn independently from the prior, giving:

$$p(X|\theta) = \prod_{i=1}^N \left((1-p)\mathcal{N}_0(x_i) + p\mathcal{N}_1(x_i) \right) \quad (11)$$

and hence

$$\log p(X|\theta) = \sum_{i=1}^N \log \left((1-p)\mathcal{N}_0(x_i) + p\mathcal{N}_1(x_i) \right). \quad (12)$$

Clearly we could write a function to compute this sum and use an off-the-shelf algorithm to optimize it numerically if we wanted to. However, we will next discuss an alternative iterative approach to maximizing the likelihood.

4 The Expectation-Maximization (EM) algorithm

4.1 Jensen's inequality

Before we proceed to the algorithm, let's first describe one of the tools used in its derivation.

Jensen's inequality: for any concave function f and $p \in [0, 1]$,

$$f((1-p)x_1 + px_2) \geq (1-p)f(x_1) + pf(x_2). \quad (13)$$

The left hand side is the function f evaluated at a point somewhere between x_1 and x_2 , while the right hand side is a point on the straight line (a chord) connecting $f(x_1)$ and $f(x_2)$. Since a concave function lies above any chord, this follows straightforwardly from the definition of concave functions. (For convex functions the inequality is reversed!)

In our hands we will use the function $f(x) = \exp(x)$, in which case we can think of Jensen's inequality as equivalent to the statement that "*The log of the average is greater than or equal to the average of the logs*".

The inequality can be extended to any continuous probability distribution $p(x)$ and implies that:

$$f\left(\int p(x)g(x)dx\right) \geq \int p(x)f(g(x))dx \quad (14)$$

for any concave $f(x)$, or in our case:

$$\log \int p(x)g(x)dx \geq \int p(x) \log g(x). \quad (15)$$

4.2 EM

The expectation-maximization algorithm is an iterative method for finding the maximum likelihood estimate for a latent variable model. It consists of iterating between two steps ("Expectation step" and "Maximization step", or "E-step" and "M-step" for short) until convergence. Both steps involve maximizing a lower bound on the likelihood.

Before deriving this lower bound, recall that $p(x|z, \theta)p(z|\theta) = p(x, z|\theta) = p(z|x, \theta)p(x|\theta)$. This is a quantity known in the EM literature as the *total data likelihood*.

The log-likelihood can be lower-bounded through a straightforward application of Jensen's inequality:

$$\log p(x|\theta) = \log p(x, z|\theta) dz \quad (\text{definition of log-likelihood}) \quad (16)$$

$$= \log q(z|\phi) \frac{p(x, z|\theta)}{q(z|\phi)} dz \quad (\text{multiply and divide by } q) \quad (17)$$

$$\geq \int q(z|\phi) \log \left[\frac{p(x, z|\theta)}{q(z|\phi)} \right] dz \quad (\text{apply Jensen}) \quad (18)$$

$$\triangleq F(\phi, \theta) \quad (\text{negative Free Energy}) \quad (19)$$

Here $q(z|\phi)$ is an arbitrary distribution over the latent z , with parameters ϕ . The quantity we have obtained in equation (eq. 18) is known as the negative *free energy* $F(\phi, \theta)$.

We will now write the negative free energy in two different forms. First:

$$F(\phi, \theta) = \int q(z|\phi) \log \left[\frac{p(x, z|\theta)}{q(z|\phi)} \right] dz \quad (20)$$

$$= \int q(z|\phi) \log \left[\frac{p(x|\theta)p(z|x, \theta)}{q(z|\phi)} \right] dz \quad (21)$$

$$= \int q(z|\phi) \log p(x|\theta) + \int q(z|\phi) \log \left[\frac{p(z|x, \theta)}{q(z|\phi)} \right] dz \quad (22)$$

$$= \log p(x|\theta) - KL(q(z|\phi)||p(z|x, \theta)) \quad (23)$$

This last line makes clear that the NFE is indeed a lower bound on $\log p(x|\theta)$ because the KL divergence is always non-negative. Moreover, it shows how to make the bound tight, namely by setting ϕ such that the q distribution is equal to the conditional distribution over the latent given the data and the current parameters θ , i.e., $q(z|\phi) = p(z|x, \theta)$.

A second way to write the NFE that will prove useful is:

$$F(\phi, \theta) = \int q(z|\phi) \log \left[\frac{p(x, z|\theta)}{q(z|\phi)} \right] dz \quad (24)$$

$$= \int q(z|\phi) \log p(x, z|\theta) dz - \int q(z|\phi) \log q(z|\phi) dz. \quad (25)$$

Here we observe that the second term is independent of θ . We can therefore maximize the NFE for θ by simply maximizing the first term.

We are now ready to define the two steps of the EM algorithm:

- **E-step:** Update ϕ by setting $q(z|\phi) = p(z|x, \theta)$ (eq. 23), with θ held fixed.
- **M-step:** Update θ by maximizing the expected total data likelihood, $\int q(z|\phi) \log p(x, z|\theta) dz$ (eq. 25), with ϕ held fixed.

Note that the lower bound on the log-likelihood will be tight after each E-step.

EM FOR EXPONENTIAL FAMILIES

EM is often applied to models whose **joint** over $\xi = (\mathbf{z}, \mathbf{x})$ has exponential-family form:

$$p(\xi|\theta) = f(\xi) \exp\{\theta^T \mathbf{T}(\xi)\} / Z(\theta)$$

(with $Z(\theta) = \int f(\xi) \exp\{\theta^T \mathbf{T}(\xi)\} d\xi$) but whose marginal $p(\mathbf{x}) \notin \text{ExpFam}$.
The free energy dependence on θ is given by:

$$\begin{aligned}\mathcal{F}(q, \theta) &= \int q(\mathbf{z}) \log p(\mathbf{z}, \mathbf{x}|\theta) d\mathbf{z} + \mathbf{H}q \\ &= \int q(\mathbf{z}) [\theta^T \mathbf{T}(\mathbf{z}, \mathbf{x}) - \log Z(\theta)] d\mathbf{z} + \text{const wrt } \theta \\ &= \theta^T \langle \mathbf{T}(\mathbf{z}, \mathbf{x}) \rangle_{q(\mathbf{z})} - \log Z(\theta) + \text{const wrt } \theta\end{aligned}$$

So, in the **E step** all we need to compute are the **expected sufficient statistics** under q .
We also have:

$$\begin{aligned}\frac{\partial}{\partial \theta} \log Z(\theta) &= \frac{1}{Z(\theta)} \frac{\partial}{\partial \theta} Z(\theta) = \frac{1}{Z(\theta)} \frac{\partial}{\partial \theta} \int f(\xi) \exp\{\theta^T \mathbf{T}(\xi)\} \\ &= \int \frac{1}{Z(\theta)} f(\xi) \exp\{\theta^T \mathbf{T}(\xi)\} \cdot \mathbf{T}(\xi) = \langle \mathbf{T}(\xi) \rangle_{p(\xi|\theta)}\end{aligned}$$

Thus, the **M step** solves: $\frac{\partial \mathcal{F}}{\partial \theta} = \langle \mathbf{T}(\mathbf{z}, \mathbf{x}) \rangle_{q(\mathbf{z})} - \langle \mathbf{T}(\mathbf{z}, \mathbf{x}) \rangle_{p(\xi|\theta)} = 0$

EM FOR EXPONENTIAL FAMILY MIXTURES

To derive EM formally for models with discrete latents (including mixtures) it is useful to introduce an **indicator** vector \mathbf{s} in place of the discrete s .

$$s_i = m \Leftrightarrow \mathbf{s}_i = [0, 0, \dots, \underbrace{1}_{m\text{th position}}, \dots, 0]$$

Collecting the M component distributions' natural params into a matrix $\Theta = [\boldsymbol{\theta}_m]$:

$$\log P(\mathcal{X}, \mathcal{S}) = \sum_i \left[(\log \boldsymbol{\pi})^\top \mathbf{s}_i + \mathbf{s}_i^\top \Theta^\top T(\mathbf{x}_i) - \mathbf{s}_i^\top \log \mathbf{Z}(\Theta) \right] + const$$

where $\log \mathbf{Z}(\Theta)$ collects the log-normalisers for all components into an M -element vector. Then, the expected sufficient statistics (E-step) are:

$$\sum_i \langle \mathbf{s}_i \rangle_q \quad (\text{responsibilities } r_{im})$$

$$\sum_i T(\mathbf{x}_i) \left\langle \mathbf{s}_i^\top \right\rangle_q \quad (\text{responsibility-weighted sufficient stats})$$

And maximisation of the expected log-joint (M-step) gives:

$$\boldsymbol{\pi}^{(k+1)} \propto \sum_i \langle \mathbf{s}_i \rangle_q$$

$$\left\langle T(\mathbf{x}) | \boldsymbol{\theta}_m^{(k+1)} \right\rangle = \left(\sum_i T(\mathbf{x}_i) \langle [\mathbf{s}_i]_m \rangle_q \right) / \left(\sum_i \langle [\mathbf{s}_i]_m \rangle_q \right)$$

EM FOR MAP

What if we have a prior?

$$p(\boldsymbol{\xi}|\theta) = f(\boldsymbol{\xi}) \exp\{\theta^T \mathbf{T}(\boldsymbol{\xi})\}/Z(\theta) \quad p(\theta) = F(\nu, \boldsymbol{\tau}) \exp\{\theta^T \boldsymbol{\tau}\}/Z(\theta)^\nu$$

Augment the free energy by adding the log prior:

$$\begin{aligned} \mathcal{F}_{\text{MAP}}(q, \theta) &= \int q(\mathcal{Z}) \log p(\mathcal{Z}, \mathcal{X}, \theta) d\mathcal{Z} + \mathbf{H}q \leq \log P(\mathcal{X}|\theta) + \log P(\theta) \\ &= \int q(\mathcal{Z}) \left[\theta^T \left(\sum_i \mathbf{T}(\boldsymbol{\xi}_i) + \boldsymbol{\tau} \right) - (N + \nu) \log Z(\theta) \right] d\mathcal{Z} + \text{const wrt } \theta \\ &= \theta^T (\langle \mathbf{T}(\boldsymbol{\xi}) \rangle_{q(\mathbf{z})} + \boldsymbol{\tau}) - (N + \nu) \log Z(\theta) + \text{const wrt } \theta \end{aligned}$$

So, the expected sufficient statistics in the E step are unchanged.

Thus, after an E-step the augmented free-energy equals the log-joint, and so free-energy maxima are log-joint maxima (i.e. MAP values).

Can we find posteriors? Only approximately – we'll return to this later as “Variational Bayes”.

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$$\mathbf{KL}[q(x)\|p(x)] \geq 0, \text{ WITH EQUALITY IFF } \forall x : p(x) = q(x)$$

First consider discrete distributions; the Kullback-Liebler divergence is:

$$\mathbf{KL}[q\|p] = \sum_i q_i \log \frac{q_i}{p_i}.$$

To minimize wrt distribution q we need a **Lagrange multiplier** to enforce normalisation:

$$E \stackrel{\text{def}}{=} \mathbf{KL}[q\|p] + \lambda(1 - \sum_i q_i) = \sum_i q_i \log \frac{q_i}{p_i} + \lambda(1 - \sum_i q_i)$$

Find conditions for stationarity

$$\left. \begin{aligned} \frac{\partial E}{\partial q_i} &= \log q_i - \log p_i + 1 - \lambda = 0 \Rightarrow q_i = p_i \exp(\lambda - 1) \\ \frac{\partial E}{\partial \lambda} &= 1 - \sum_i q_i = 0 \Rightarrow \sum_i q_i = 1 \end{aligned} \right\} \Rightarrow q_i = p_i.$$

Check sign of curvature (Hessian):

$$\frac{\partial^2 E}{\partial q_i \partial q_i} = \frac{1}{q_i} > 0, \quad \frac{\partial^2 E}{\partial q_i \partial q_j} = 0,$$

so unique stationary point $q_i = p_i$ is indeed a minimum. Easily verified that at that minimum, $\mathbf{KL}[q\|p] = \mathbf{KL}[p\|p] = 0$.

A similar proof holds for continuous densities, using functional derivatives.

FIXED POINTS OF EM ARE STATIONARY POINTS IN ℓ

Let a fixed point of EM occur with parameter θ^* . Then:

$$\frac{\partial}{\partial \theta} \langle \log P(\mathcal{Z}, \mathcal{X} | \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} \Big|_{\theta^*} = 0$$

Now, $\ell(\theta) = \log P(\mathcal{X} | \theta) = \langle \log P(\mathcal{X} | \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)}$

$$\begin{aligned} &= \left\langle \log \frac{P(\mathcal{Z}, \mathcal{X} | \theta)}{P(\mathcal{Z} | \mathcal{X}, \theta)} \right\rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} \\ &= \langle \log P(\mathcal{Z}, \mathcal{X} | \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} - \langle \log P(\mathcal{Z} | \mathcal{X}, \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} \end{aligned}$$

so,

$$\frac{d}{d\theta} \ell(\theta) = \frac{d}{d\theta} \langle \log P(\mathcal{Z}, \mathcal{X} | \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} - \frac{d}{d\theta} \langle \log P(\mathcal{Z} | \mathcal{X}, \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)}$$

The second term is 0 at θ^* if the derivative exists (minimum of $\mathbf{KL}[\cdot || \cdot]$), and thus:

$$\frac{d}{d\theta} \ell(\theta) \Big|_{\theta^*} = \frac{d}{d\theta} \langle \log P(\mathcal{Z}, \mathcal{X} | \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} \Big|_{\theta^*} = 0$$

So, EM converges to a stationary point of $\ell(\theta)$.

MAXIMA IN \mathcal{F} CORRESPOND TO MAXIMA IN ℓ

Let θ^* now be the parameter value at a local maximum of \mathcal{F} (and thus at a fixed point)

Differentiating the previous expression wrt θ again we find

$$\frac{d^2}{d\theta^2} \ell(\theta) = \frac{d^2}{d\theta^2} \langle \log P(\mathcal{Z}, \mathcal{X}|\theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)} - \frac{d^2}{d\theta^2} \langle \log P(\mathcal{Z}|\mathcal{X}, \theta) \rangle_{P(\mathcal{Z}|\mathcal{X}, \theta^*)}$$

The first term on the right is negative (a maximum) and the second term is positive (a minimum). Thus the curvature of the likelihood is negative and

θ^* is a maximum of ℓ .

[... as long as the derivatives exist. They sometimes don't (zero-noise ICA)].

LATENT VARIABLE MODELS FOR TIME SERIES

MODELING TIME SERIES

Thus far, our data have been (marginally) iid. Now consider a sequence of observations:

$$\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots, \mathbf{x}_t$$

that are *not* independent.

Examples:

- Sequence of images
- Stock prices
- Recorded speech or music, English sentences
- Kinematic variables in a robot
- Sensor readings from an industrial process
- Amino acids, DNA, etc...

Goal: To build a **joint** probabilistic model of the data $p(\mathbf{x}_1, \dots, \mathbf{x}_t)$.

- Predict $p(\mathbf{x}_t | \mathbf{x}_1, \dots, \mathbf{x}_{t-1})$
- Detect abnormal/changed behaviour (if $p(\mathbf{x}_t, \mathbf{x}_{t+1}, \dots | \mathbf{x}_1, \dots, \mathbf{x}_{t-1})$ small)
- Recover underlying/latent/hidden causes linking entire sequence

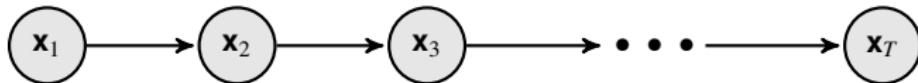
MARKOV MODELS

In general:

$$P(\mathbf{x}_1, \dots, \mathbf{x}_t) = P(\mathbf{x}_1)P(\mathbf{x}_2|\mathbf{x}_1)P(\mathbf{x}_3|\mathbf{x}_1, \mathbf{x}_2) \cdots P(\mathbf{x}_t|\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_{t-1})$$

First-order Markov model:

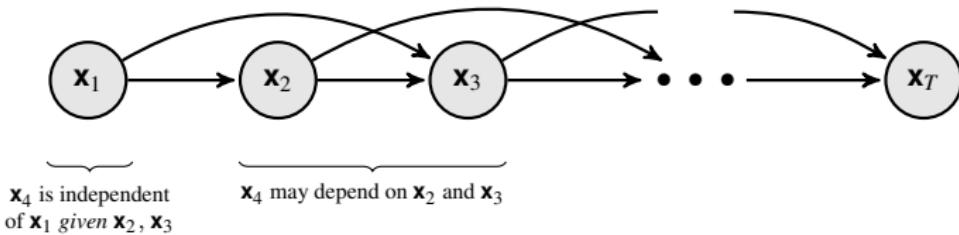
$$P(\mathbf{x}_1, \dots, \mathbf{x}_t) = P(\mathbf{x}_1)P(\mathbf{x}_2|\mathbf{x}_1) \cdots P(\mathbf{x}_t|\mathbf{x}_{t-1})$$



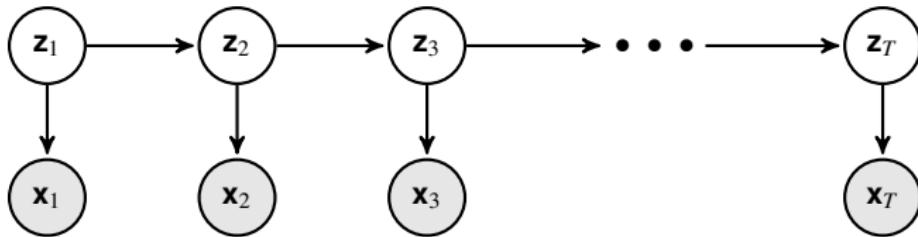
The term *Markov* refers to a conditional independence relationship. In this case, the Markov property is that, given the present observation (\mathbf{x}_t), the future (\mathbf{x}_{t+1}, \dots) is independent of the past ($\mathbf{x}_1, \dots, \mathbf{x}_{t-1}$).

Second-order Markov model:

$$P(\mathbf{x}_1, \dots, \mathbf{x}_t) = P(\mathbf{x}_1)P(\mathbf{x}_2|\mathbf{x}_1) \cdots P(\mathbf{x}_{t-1}|\mathbf{x}_{t-3}, \mathbf{x}_{t-2})P(\mathbf{x}_t|\mathbf{x}_{t-2}, \mathbf{x}_{t-1})$$



CAUSAL STRUCTURE AND LATENT VARIABLES



Temporal dependence captured by latents, with observations conditionally independent.
Speech recognition:

- \mathbf{z} - underlying phonemes or words
- \mathbf{x} - acoustic waveform

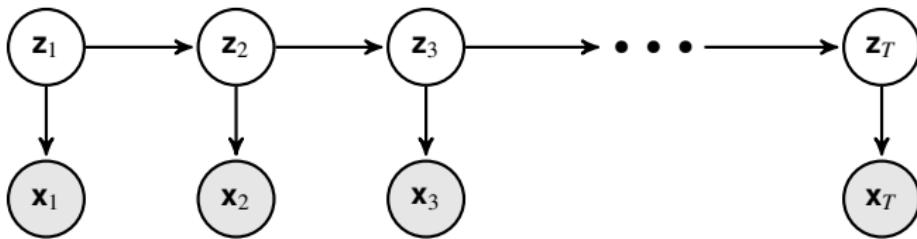
Vision:

- \mathbf{z} - object identities, poses, illumination
- \mathbf{x} - image pixel values

Industrial Monitoring:

- \mathbf{z} - current state of molten steel in caster
- \mathbf{x} - temperature and pressure sensor readings

LATENT-CHAIN MODELS



Joint probability factorizes:

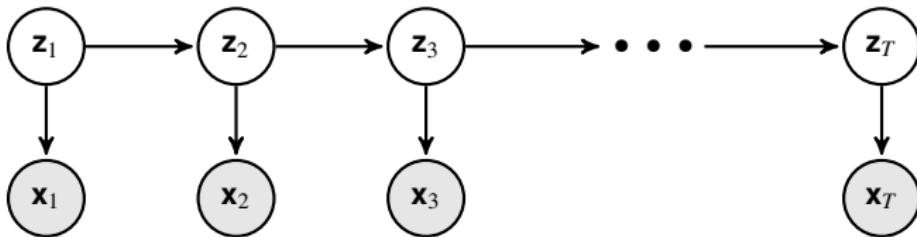
$$P(\mathbf{z}_{1:T}, \mathbf{x}_{1:T}) = P(\mathbf{z}_1)P(\mathbf{x}_1|\mathbf{z}_1) \prod_{t=2}^T P(\mathbf{z}_t|\mathbf{z}_{t-1})P(\mathbf{x}_t|\mathbf{z}_t)$$

where \mathbf{z}_t and \mathbf{x}_t are both real-valued vectors, and $\square_{1:T} \equiv \square_1, \dots, \square_T$.

Two frequently-used tractable models:

- Linear-Gaussian state-space models
- Hidden Markov models

LINEAR-GAUSSIAN STATE-SPACE MODELS (SSMs)



In a **linear Gaussian SSM** all conditional distributions are linear and Gaussian:

Output equation:

$$\mathbf{x}_t = \mathbf{C}\mathbf{z}_t + \mathbf{v}_t$$

State dynamics equation:

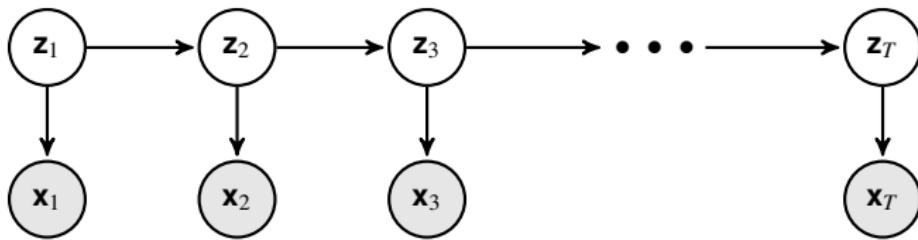
$$\mathbf{z}_t = \mathbf{A}\mathbf{z}_{t-1} + \mathbf{w}_t$$

where \mathbf{v}_t and \mathbf{w}_t are uncorrelated zero-mean multivariate Gaussian noise vectors.

Also assume \mathbf{z}_1 is multivariate Gaussian. The joint distribution over all variables $\mathbf{x}_{1:T}, \mathbf{z}_{1:T}$ is (one big) multivariate Gaussian.

These models are also known as stochastic **linear dynamical systems**, **Kalman filter models**.

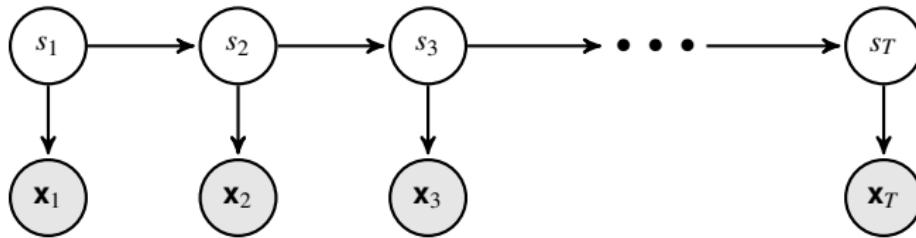
LINEAR DYNAMICAL SYSTEMS



Interpretation 2:

- Markov chain with **linear dynamics** $\mathbf{z}_t = A\mathbf{z}_{t-1} \dots$
- ... perturbed by Gaussian **innovations** noise – may describe stochasticity, unknown control, or model mismatch.
- Observations are a linear projection of the dynamical state, with additive iid Gaussian noise.
- Note:
 - Dynamical process (\mathbf{z}_t) may be higher dimensional than the observations (\mathbf{x}_t).
 - Observations **do not** form a Markov chain – longer-scale dependence reflects/reveals latent dynamics.

HIDDEN MARKOV MODELS



Discrete hidden states $s_t \in \{1 \dots, K\}$; outputs \mathbf{x}_t can be discrete or continuous.
Joint probability factorizes:

$$P(s_{1:T}, \mathbf{x}_{1:T}) = P(s_1)P(\mathbf{x}_1|s_1) \prod_{t=2}^T P(s_t|s_{t-1})P(\mathbf{x}_t|s_t)$$

Generative process:

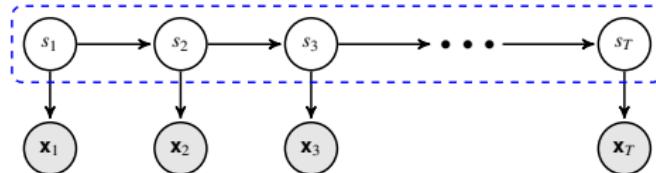
- A first-order Markov chain generates the hidden state sequence (path):
initial state probs: $\pi_j = P(s_1 = j)$ transition matrix: $\Phi_{ij} = P(s_{t+1} = j | s_t = i)$
- A set of emission (output) distributions $A_j(\cdot)$ (one per state) converts state path to a sequence of observations \mathbf{x}_t .

$$\begin{aligned} A_j(\mathbf{x}) &= P(\mathbf{x}_t = \mathbf{x} | s_t = j) && \text{(for continuous } \mathbf{x}_t\text{)} \\ A_{jk} &= P(\mathbf{x}_t = k | s_t = j) && \text{(for discrete } \mathbf{x}_t\text{)} \end{aligned}$$

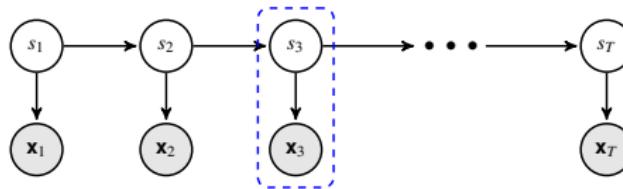
HIDDEN MARKOV MODELS

Two interpretations:

- a Markov chain with stochastic measurements:



- or a mixture model with states coupled across time:



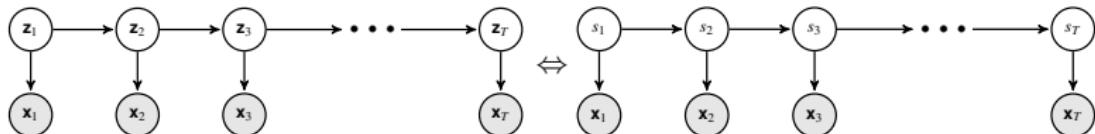
Even though hidden state sequence is first-order Markov, the output process may not be Markov of **any** order (for example: 1111121111311121111131 ...).

Discrete state, discrete output models can approximate any continuous dynamics and observation mapping even if nonlinear; however this is usually not practical.

HMMs are related to [stochastic finite state machines/automata](#).

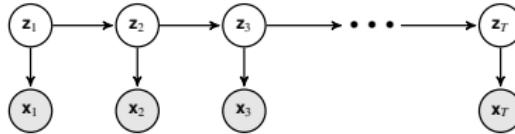
HMMs AND SSMS

(Linear Gaussian) State space models are the **continuous state analogue** of hidden Markov models.



- A continuous vector state is a very powerful representation.

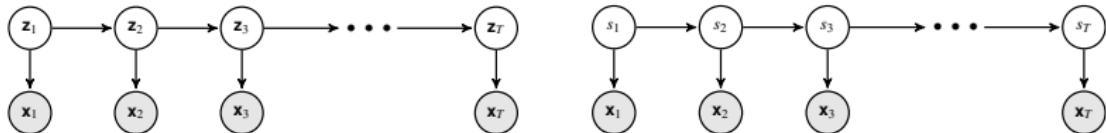
For an HMM to communicate N bits of information about the past, it needs 2^N states! But a real-valued state vector can store an arbitrary number of bits in principle.



- Linear-Gaussian output/dynamics are very weak.

The types of dynamics linear SSMs can capture is very limited. HMMs can in principle represent arbitrary stochastic dynamics and output mappings.

CHAIN MODELS: ML LEARNING WITH EM



$$\begin{aligned}\mathbf{z}_1 &\sim \mathcal{N}(\boldsymbol{\mu}_0, Q_0) \\ \mathbf{z}_t | \mathbf{z}_{t-1} &\sim \mathcal{N}(A\mathbf{z}_{t-1}, Q) \\ \mathbf{x}_t | \mathbf{z}_t &\sim \mathcal{N}(C\mathbf{z}_t, R)\end{aligned}$$

$$\begin{aligned}s_1 &\sim \pi \\ s_t | s_{t-1} &\sim \Phi_{s_{t-1}}, \cdot \\ \mathbf{x}_t | s_t &\sim A_{s_t}\end{aligned}$$

The structure of learning and inference for both models is dictated by the factored structure.

$$P(\mathbf{x}_1, \dots, \mathbf{x}_T, \mathbf{z}_1, \dots, \mathbf{z}_T) = P(\mathbf{z}_1) \prod_{t=2}^T P(\mathbf{z}_t | \mathbf{z}_{t-1}) \prod_{t=1}^T P(\mathbf{x}_t | \mathbf{z}_t)$$

Learning (M-step):

$$\begin{aligned}&\arg \max \langle \log P(\mathbf{x}_1, \dots, \mathbf{x}_T, \mathbf{z}_1, \dots, \mathbf{z}_T) \rangle_{q(\mathbf{z}_1, \dots, \mathbf{z}_T)} = \\ &\arg \max \left[\langle \log P(\mathbf{z}_1) \rangle_{q(\mathbf{z}_1)} + \sum_{t=2}^T \langle \log P(\mathbf{z}_t | \mathbf{z}_{t-1}) \rangle_{q(\mathbf{z}_t, \mathbf{z}_{t-1})} + \sum_{t=1}^T \langle \log P(\mathbf{x}_t | \mathbf{z}_t) \rangle_{q(\mathbf{z}_t)} \right]\end{aligned}$$

So the expectations needed (in E-step) are derived from singleton and pairwise marginals.

CHAIN MODELS: INFERENCE

Three general inference problems:

Filtering: $P(\mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_t)$

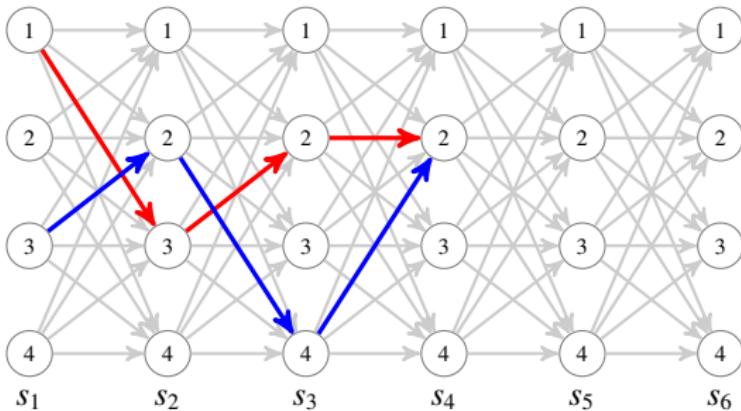
Smoothing: $P(\mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_T)$ (also $P(\mathbf{z}_t, \mathbf{z}_{t-1} | \mathbf{x}_1, \dots, \mathbf{x}_T)$ for learning)

Prediction: $P(\mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_{t-\Delta_t})$

Naively, these marginal posteriors seem to require very large integrals (or sums)

$$P(\mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_t) = \int \dots \int d\mathbf{z}_1 \dots d\mathbf{z}_{t-1} P(\mathbf{z}_1, \dots, \mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_t)$$

but again the factored structure of the distributions will help us. The algorithms rely on a form of **temporal updating** or **message passing**.

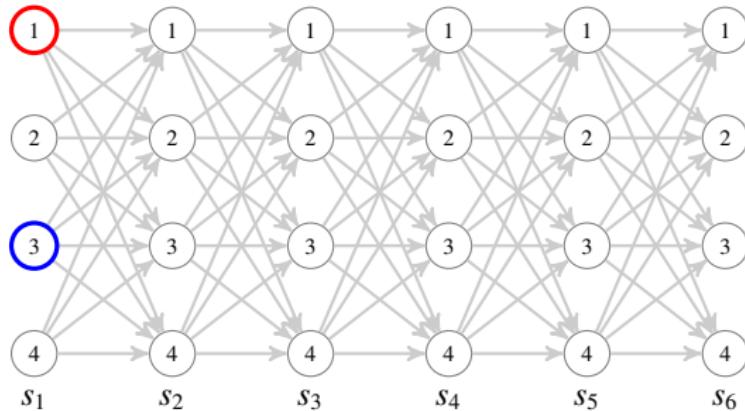


Consider an HMM, where we want to find $P(s_t = k | \mathbf{x}_1 \dots \mathbf{x}_t) =$

$$\sum_{k_1, \dots, k_{t-1}} P(s_1 = k_1, \dots, s_t = k | \mathbf{x}_1 \dots \mathbf{x}_t) \propto \\ \sum_{k_1, \dots, k_{t-1}} \pi_{k_1} A_{k_1}(\mathbf{x}_1) \Phi_{k_1, k_2} A_{k_2}(\mathbf{x}_2) \dots \Phi_{k_{t-1}, k} A_k(\mathbf{x}_t)$$

Naïve algorithm:

- start a “bug” at each of the $k_1 = 1 \dots K$ states at $t = 1$ holding value $\pi_{k_1} A_{k_1}(\mathbf{x}_1)$
- move each bug forward in time: make copies of each bug to each subsequent state and multiply the value of each copy by transition prob. \times output emission prob.
- repeat
- sum up values on all K^{t-1} bugs that reach state $s_t = k$ (one bug per state path)



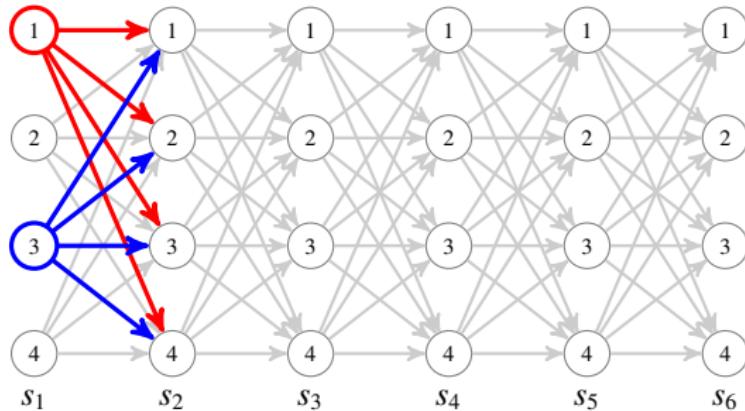
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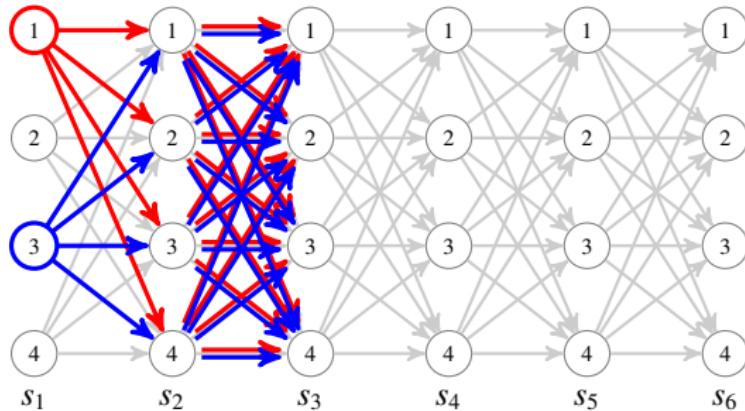
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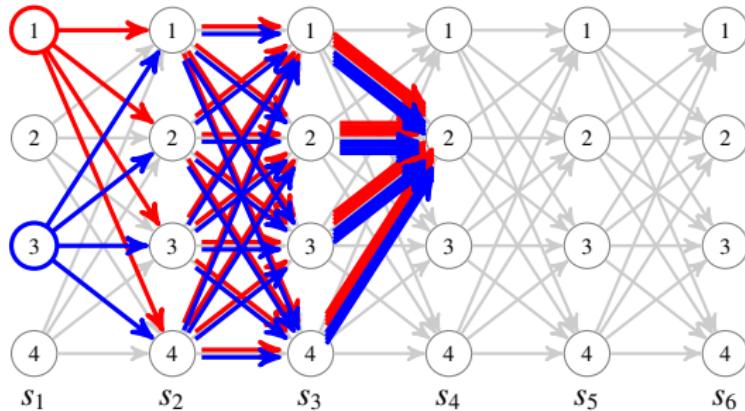
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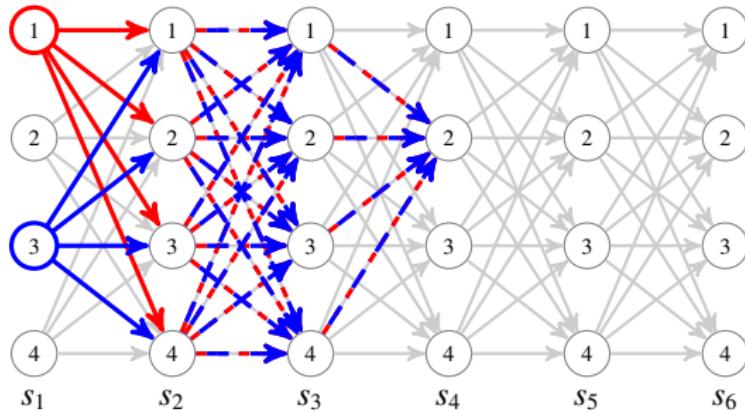
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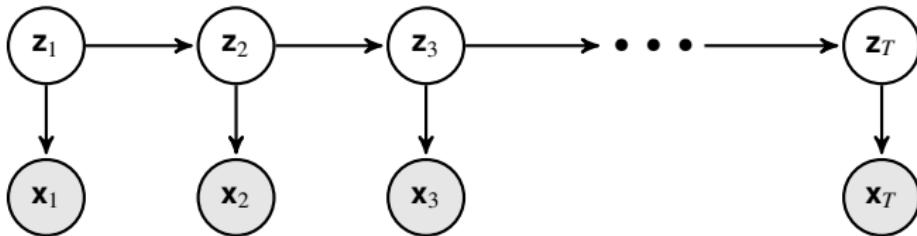
Naïve algorithm:

- start a “bug” at each of the $k_1 = 1 \dots K$ states at $t = 1$ holding value $\pi_{k_1} A_{k_1}(\mathbf{x}_1)$
- move each bug forward in time: make copies of each bug to each subsequent state and multiply the value of each copy by transition prob. \times output emission prob.
- repeat
- sum up values on all K^{t-1} bugs that reach state $s_t = k$ (one bug per state path)

Clever recursion:

- at every step, replace bugs at each node with a single bug carrying sum of values

PROBABILITY UPDATING: “BAYESIAN FILTERING”



$$\begin{aligned} P(\mathbf{z}_t | \mathbf{x}_{1:t}) &= \int P(\mathbf{z}_t, \mathbf{z}_{t-1} | \mathbf{x}_t, \mathbf{x}_{1:t-1}) d\mathbf{z}_{t-1} \\ &= \int \frac{P(\mathbf{x}_t, \mathbf{z}_t, \mathbf{z}_{t-1} | \mathbf{x}_{1:t-1})}{P(\mathbf{x}_t | \mathbf{x}_{1:t-1})} d\mathbf{z}_{t-1} \\ &\propto \int P(\mathbf{x}_t | \mathbf{z}_t, \mathbf{z}_{t-1}, \mathbf{x}_{1:t-1}) P(\mathbf{z}_t | \mathbf{z}_{t-1}, \mathbf{x}_{1:t-1}) P(\mathbf{z}_{t-1} | \mathbf{x}_{1:t-1}) d\mathbf{z}_{t-1} \\ &= \int P(\mathbf{x}_t | \mathbf{z}_t) P(\mathbf{z}_t | \mathbf{z}_{t-1}) \textcolor{blue}{P(\mathbf{z}_{t-1} | \mathbf{x}_{1:t-1})} d\mathbf{z}_{t-1} \end{aligned}$$

Markov property

This is a **forward recursion** based on Bayes rule.

THE HMM: FORWARD PASS

The **forward recursion** for the HMM is a form of **dynamic programming**. Define:

$$\alpha_t(i) = P(\mathbf{x}_1, \dots, \mathbf{x}_t, s_t = i | \theta)$$

Then much like the Bayesian filtering updates, we have:

$$\alpha_1(i) = \pi_i A_i(\mathbf{x}_1) \quad \alpha_{t+1}(i) = \left(\sum_{j=1}^K \alpha_t(j) \Phi_{ji} \right) A_i(\mathbf{x}_{t+1})$$

We've defined $\alpha_t(i)$ to be a joint rather than a posterior. It's easy to obtain the posterior by normalisation:

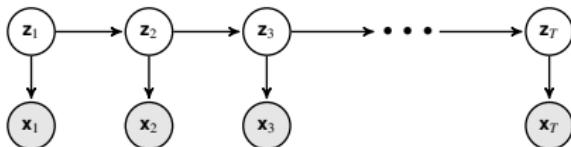
$$P(s_t = i | \mathbf{x}_1, \dots, \mathbf{x}_t, \theta) = \frac{\alpha_t(i)}{\sum_k \alpha_t(k)}$$

This form enables us to compute the likelihood for $\theta = \{\mathbf{A}, \Phi, \boldsymbol{\pi}\}$ efficiently in $\mathcal{O}(TK^2)$ time:

$$P(\mathbf{x}_1 \dots \mathbf{x}_T | \theta) = \sum_{s_1, \dots, s_T} P(\mathbf{x}_1, \dots, \mathbf{x}_T, s_1, \dots, s_T, \theta) = \sum_{k=1}^K \alpha_T(k)$$

avoiding the exponential number of paths in the naïve sum (**number of paths = K^T**).

THE LGSSM: KALMAN FILTERING



$$\begin{aligned}\mathbf{z}_1 &\sim \mathcal{N}(\boldsymbol{\mu}_0, Q_0) \\ \mathbf{z}_t | \mathbf{z}_{t-1} &\sim \mathcal{N}(A\mathbf{z}_{t-1}, Q) \\ \mathbf{x}_t | \mathbf{z}_t &\sim \mathcal{N}(C\mathbf{z}_t, R)\end{aligned}$$

For the SSM, the sums become integrals. Let $\hat{\mathbf{z}}_1^0 = \boldsymbol{\mu}_0$ and $\hat{V}_1^0 = Q_0$; then

$$P(\mathbf{z}_1 | \mathbf{x}_1) = \mathcal{N}\left(\underbrace{\hat{\mathbf{z}}_1^0 + K_1(\mathbf{x}_1 - C\hat{\mathbf{z}}_1^0)}_{\hat{\mathbf{z}}_1^1}, \underbrace{\hat{V}_1^0 - K_1 C \hat{V}_1^0}_{\hat{V}_1^1}\right) \quad K_1 = \hat{V}_1^0 C^\top (C \hat{V}_1^0 C^\top + R)^{-1}$$

In general, we define $\hat{\mathbf{z}}_t^\tau \equiv E[\mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_\tau]$ and $\hat{V}_t^\tau \equiv V[\mathbf{z}_t | \mathbf{x}_1, \dots, \mathbf{x}_\tau]$. Then,

$$P(\mathbf{z}_t | \mathbf{x}_{1:t-1}) = \int d\mathbf{z}_{t-1} P(\mathbf{z}_t | \mathbf{z}_{t-1}) P(\mathbf{z}_{t-1} | \mathbf{x}_{1:t-1}) = \mathcal{N}\left(\underbrace{\hat{\mathbf{z}}_{t-1}^{t-1}}_{\hat{\mathbf{z}}_t^{t-1}}, \underbrace{A \hat{V}_{t-1}^{t-1} A^\top + Q}_{\hat{V}_t^{t-1}}\right)$$

$$P(\mathbf{z}_t | \mathbf{x}_{1:t}) = \mathcal{N}\left(\underbrace{\hat{\mathbf{z}}_t^{t-1} + \color{red}{K_t}(\mathbf{x}_t - C\hat{\mathbf{z}}_t^{t-1})}_{\hat{\mathbf{z}}_t^t}, \underbrace{\hat{V}_t^{t-1} - \color{red}{K_t} C \hat{V}_t^{t-1}}_{\hat{V}_t^t}\right)$$

$$\color{red}{K_t} = \underbrace{\hat{V}_t^{t-1} C^\top}_{\text{Kalman gain}} \underbrace{(C \hat{V}_t^{t-1} C^\top + R)^{-1}}_{\langle \mathbf{z} \mathbf{x}^\top \rangle \langle \mathbf{x} \mathbf{x}^\top \rangle}$$

BACKGROUND I

Conditioning within a multivariate Gaussian

Let (A, B) be a partition of the set $\{1, \dots, d\}$ and let $\mathbf{X} = (\mathbf{X}_A, \mathbf{X}_B)$ be a Gaussian random vector in $\mathbb{R}^d = \mathbb{R}^A \times \mathbb{R}^B$, with

$$\mathbb{E}[\mathbf{X}] = \begin{pmatrix} \mu_A \\ \mu_B \end{pmatrix} \quad \text{and} \quad \text{Cov}[\mathbf{X}] = \begin{pmatrix} \Sigma_A & \Sigma_{AB} \\ \Sigma_{AB}^t & \Sigma_B \end{pmatrix} .$$

Then the conditional distribution of $\mathbf{X}_A | (\mathbf{X}_B = \mathbf{x}_B)$ is again Gaussian, with mean

$$\mathbb{E}[\mathbf{X}_A | \mathbf{X}_B = \mathbf{x}_B] = \mu_A + \Sigma_{AB} \Sigma_B^{-1} (\mathbf{x}_B - \mu_B)$$

and covariance

$$\text{Cov}[\mathbf{X}_A | \mathbf{X}_B = \mathbf{x}_B] = \Sigma_A - \Sigma_{AB} \Sigma_B^{-1} \Sigma_{AB}^t .$$

BACKGROUND II

Matrix inversion lemma (Woodbury identity)

For $k \leq n$, invertible matrices $A \in \mathbb{R}^{n \times n}$ and $C \in \mathbb{R}^{k \times k}$, and any $B \in \mathbb{R}^{n \times k}$ and $D \in \mathbb{R}^{k \times k}$:

$$(A - BCD)^{-1} = A^{-1} - A^{-1}B(C^{-1} + DA^{-1}B)^{-1}DA^{-1}$$

The diagram shows the dimensions of the matrices involved in the Woodbury identity. It consists of four arrows pointing to the corresponding terms in the equation:

- An arrow from the top-left labeled "n × n" points to the term $(A - BCD)^{-1}$.
- An arrow from the top-right labeled "k × k" points to the term C^{-1} .
- An arrow from the bottom-left labeled "n × k" points to the term B .
- An arrow from the bottom-right labeled "k × n" points to the term D .

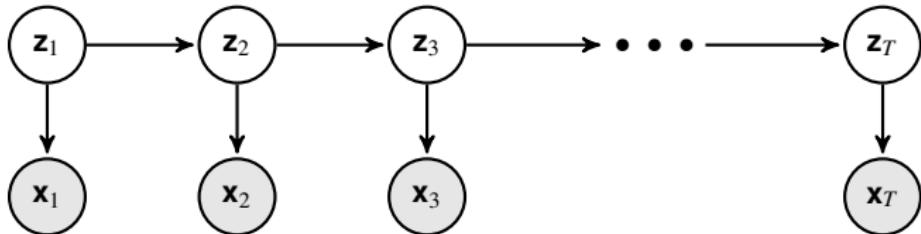
provided A and C are invertible.

Note: A and C refers to generic matrices, not to A and C defined on the Kalman filter slide.

Intepretation

- In essence: $(A - BCD)^{-1} = f(A^{-1}, C^{-1}, B, D)$
- Since C is $k \times k$, the $n \times n$ -matrix BCD has rank $\leq k$.
- Subtracting BCD modifies A on a k -dimensional subspace.
- Typical use case: We already know A^{-1} , and k is small. We can then invert the $n \times n$ matrix $(A - BCD)$ by inverting only a $k \times k$ matrix.

THE MARGINAL POSTERIOR: “BAYESIAN SMOOTHING”



$$\begin{aligned} P(\mathbf{z}_t | \mathbf{x}_{1:T}) &= \frac{P(\mathbf{z}_t, \mathbf{x}_{t+1:T} | \mathbf{x}_{1:t})}{P(\mathbf{x}_{t+1:T} | \mathbf{x}_{1:t})} \\ &= \frac{P(\mathbf{x}_{t+1:T} | \mathbf{z}_t) P(\mathbf{z}_t | \mathbf{x}_{1:t})}{P(\mathbf{x}_{t+1:T} | \mathbf{x}_{1:t})} \end{aligned}$$

The marginal combines a **backward message** with the **forward message** found by filtering.

THE HMM: FORWARD–BACKWARD ALGORITHM

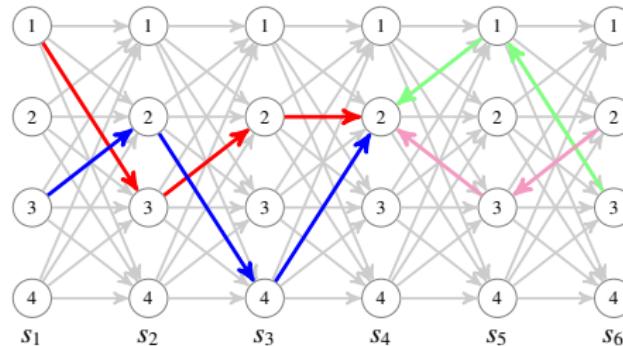
State estimation: compute marginal posterior distribution over state at time t :

$$\gamma_t(i) \equiv P(s_t = i | \mathbf{x}_{1:T}) = \frac{P(s_t = i, \mathbf{x}_{1:t}) P(\mathbf{x}_{t+1:T} | s_t = i)}{P(\mathbf{x}_{1:T})} = \frac{\alpha_t(i) \beta_t(i)}{\sum_j \alpha_t(j) \beta_t(j)}$$

where there is a simple **backward recursion** for

$$\begin{aligned}\beta_t(i) &\equiv P(\mathbf{x}_{t+1:T} | s_t = i) = \sum_{j=1}^K P(s_{t+1} = j, \mathbf{x}_{t+1}, \mathbf{x}_{t+2:T} | s_t = i) \\ &= \sum_{j=1}^K P(s_{t+1} = j | s_t = i) P(\mathbf{x}_{t+1} | s_{t+1} = j) P(\mathbf{x}_{t+2:T} | s_{t+1} = j) = \sum_{j=1}^K \Phi_{ij} A_j(\mathbf{x}_{t+1}) \beta_{t+1}(j)\end{aligned}$$

$\alpha_t(i)$ gives total *inflow* of probabilities to node (t, i) ; $\beta_t(i)$ gives total *outflow* of probabilities.

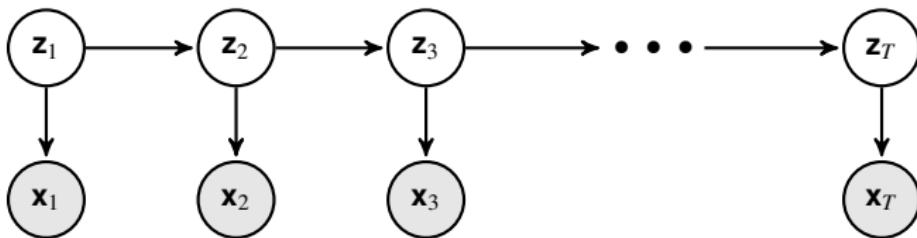


Bugs again: the bugs run forward from time 0 to t and backward from time T to t .

VITERBI DECODING

- The numbers $\gamma_t(i)$ computed by forward-backward give the marginal posterior distribution over states at each time.
- By choosing the state i_t^* with the largest $\gamma_t(i)$ at each time, we can make a “best” state path. This is the path with the **maximum expected number of correct states**.
- But it **is not** the single path with the highest probability of generating the data.
In fact it may be a path of probability zero!
- To find the **single best path**, we use the **Viterbi decoding algorithm** which is just Bellman’s dynamic programming algorithm applied to this problem. This is an inference algorithm which computes the most probable state sequences: $\arg \max_{s_{1:T}} P(s_{1:T} | \mathbf{x}_{1:T}, \theta)$
 - The recursions look the same as forward-backward, except with **max** instead of **\sum** .
 - **Bugs once more:** same trick except at each step kill all bugs but the one with the highest value at the node.
 - There is also a modified EM training based on the Viterbi decoder (assignment).

THE LGSSM: KALMAN SMOOTHING



We use a slightly different decomposition:

$$\begin{aligned} P(\mathbf{z}_t | \mathbf{x}_{1:T}) &= \int P(\mathbf{z}_t, \mathbf{z}_{t+1} | \mathbf{x}_{1:T}) d\mathbf{z}_{t+1} \\ &= \int P(\mathbf{z}_t | \mathbf{z}_{t+1}, \mathbf{x}_{1:T}) P(\mathbf{z}_{t+1} | \mathbf{x}_{1:T}) d\mathbf{z}_{t+1} \\ &= \underset{\text{Markov property}}{\int} P(\mathbf{z}_t | \mathbf{z}_{t+1}, \mathbf{x}_{1:t}) P(\mathbf{z}_{t+1} | \mathbf{x}_{1:T}) d\mathbf{z}_{t+1} \end{aligned}$$

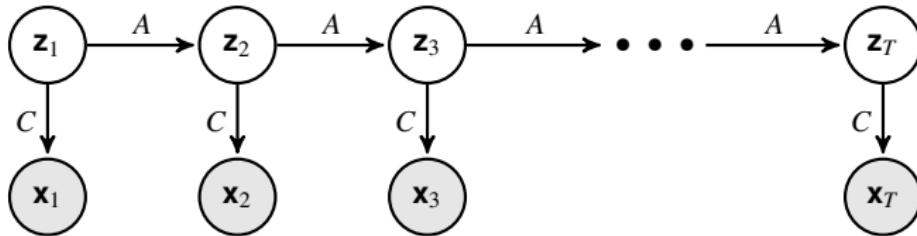
This gives the additional **backward recursion**:

$$\mathbf{J}_t = \hat{V}_t^t A^\top (\hat{V}_{t+1}^t)^{-1}$$

$$\hat{\mathbf{z}}_t^T = \hat{\mathbf{z}}_t^t + \mathbf{J}_t (\hat{\mathbf{z}}_{t+1}^T - A \hat{\mathbf{z}}_t^t)$$

$$\hat{V}_t^T = \hat{V}_t^t + \mathbf{J}_t (\hat{V}_{t+1}^T - \hat{V}_{t+1}^t) \mathbf{J}_t^\top$$

ML LEARNING FOR SSMs USING BATCH EM



Parameters: $\theta = \{\mu_0, Q_0, A, Q, C, R\}$

Free energy:

$$\mathcal{F}(q, \theta) = \int d\mathbf{z}_{1:T} q(\mathbf{z}_{1:T}) (\log P(x_{1:T}, \mathbf{z}_{1:T} | \theta) - \log q(\mathbf{z}_{1:T}))$$

E-step: Maximise \mathcal{F} w.r.t. q with θ fixed:

$$q^*(\mathbf{z}) = p(\mathbf{z} | \mathbf{x}, \theta)$$

This can be achieved with a two-state extension of the Kalman smoother.

M-step: Maximize \mathcal{F} w.r.t. θ with q fixed.

This boils down to solving a few weighted least squares problems, since all the variables in:

$$p(\mathbf{z}, \mathbf{x} | \theta) = p(\mathbf{z}_1)p(\mathbf{x}_1 | \mathbf{z}_1) \prod_{t=2}^T p(\mathbf{z}_t | \mathbf{z}_{t-1})p(\mathbf{x}_t | \mathbf{z}_t)$$

form a multivariate Gaussian.

THE M STEP FOR C

$$\begin{aligned}
 p(\mathbf{x}_t | \mathbf{z}_t) &\propto \exp \left[-\frac{1}{2} (\mathbf{x}_t - C\mathbf{z}_t)^T R^{-1} (\mathbf{x}_t - C\mathbf{z}_t) \right] \Rightarrow \\
 C_{\text{new}} &= \arg \max_C \left\langle \sum_t \ln p(\mathbf{x}_t | \mathbf{z}_t) \right\rangle_q \\
 &= \arg \max_C \left\langle -\frac{1}{2} \sum_t (\mathbf{x}_t - C\mathbf{z}_t)^T R^{-1} (\mathbf{x}_t - C\mathbf{z}_t) \right\rangle_q + \text{const} \\
 &= \arg \max_C \left\{ -\frac{1}{2} \sum_t \mathbf{x}_t^T R^{-1} \mathbf{x}_t - 2 \mathbf{x}_t^T R^{-1} C \langle \mathbf{z}_t \rangle + \langle \mathbf{z}_t^T C^T R^{-1} C \mathbf{z}_t \rangle \right\} \\
 &= \arg \max_C \left\{ \text{Tr} \left[C \sum_t \langle \mathbf{z}_t \rangle \mathbf{x}_t^T R^{-1} \right] - \frac{1}{2} \text{Tr} \left[C^T R^{-1} C \left\langle \sum_t \mathbf{z}_t \mathbf{z}_t^T \right\rangle \right] \right\}
 \end{aligned}$$

using $\frac{\partial \text{Tr}[AB]}{\partial A} = B^T$, we have $\frac{\partial \{\cdot\}}{\partial C} = R^{-1} \sum_t \mathbf{x}_t \langle \mathbf{z}_t \rangle^T - R^{-1} C \left\langle \sum_t \mathbf{z}_t \mathbf{z}_t^T \right\rangle$

$$\Rightarrow C_{\text{new}} = \left(\sum_t \mathbf{x}_t \langle \mathbf{z}_t \rangle^T \right) \left(\sum_t \langle \mathbf{z}_t \mathbf{z}_t^T \rangle \right)^{-1}$$

Note the connection to linear regression.

THE M STEP FOR A

$$p(\mathbf{z}_{t+1} | \mathbf{z}_t) \propto \exp \left\{ -\frac{1}{2} (\mathbf{z}_{t+1} - A\mathbf{z}_t)^T Q^{-1} (\mathbf{z}_{t+1} - A\mathbf{z}_t) \right\} \Rightarrow$$

$$\begin{aligned} A_{\text{new}} &= \arg \max_A \left\langle \sum_t \ln p(\mathbf{z}_{t+1} | \mathbf{z}_t) \right\rangle_q \\ &= \arg \max_A \left\langle -\frac{1}{2} \sum_t (\mathbf{z}_{t+1} - A\mathbf{z}_t)^T Q^{-1} (\mathbf{z}_{t+1} - A\mathbf{z}_t) \right\rangle_q + \text{const} \\ &= \arg \max_A \left\{ -\frac{1}{2} \sum_t \mathbf{z}_{t+1}^T Q^{-1} \mathbf{z}_{t+1} - 2 \left\langle \mathbf{z}_{t+1}^T Q^{-1} A \mathbf{z}_t \right\rangle + \left\langle \mathbf{z}_t^T A^T Q^{-1} A \mathbf{z}_t \right\rangle \right\} \\ &= \arg \max_A \left\{ \text{Tr} \left[A \sum_t \left\langle \mathbf{z}_t \mathbf{z}_{t+1}^T \right\rangle Q^{-1} \right] - \frac{1}{2} \text{Tr} \left[A^T Q^{-1} A \sum_t \left\langle \mathbf{z}_t \mathbf{z}_t^T \right\rangle \right] \right\} \end{aligned}$$

using $\frac{\partial \text{Tr}[AB]}{\partial A} = B^T$, we have $\frac{\partial \{\cdot\}}{\partial A} = Q^{-1} \sum_t \left\langle \mathbf{z}_{t+1} \mathbf{z}_t^T \right\rangle - Q^{-1} A \sum_t \left\langle \mathbf{z}_t \mathbf{z}_t^T \right\rangle$

$$\Rightarrow A_{\text{new}} = \left(\sum_t \left\langle \mathbf{z}_{t+1} \mathbf{z}_t^T \right\rangle \right) \left(\sum_t \left\langle \mathbf{z}_t \mathbf{z}_t^T \right\rangle \right)^{-1}$$

This is still analogous to linear regression, with an extra expectation.

LEARNING (ONLINE GRADIENT)

Time series data must often be processed in real-time, and we may want to update parameters **online** as observations arrive. We can do so by updating a **local** version of the likelihood based on the Kalman filter estimates.

Consider the log likelihood contributed by each data point (ℓ_t):

$$\ell = \sum_{t=1}^T \ln p(\mathbf{x}_t | \mathbf{x}_1, \dots, \mathbf{x}_{t-1}) = \sum_{t=1}^T \ell_t$$

Then,

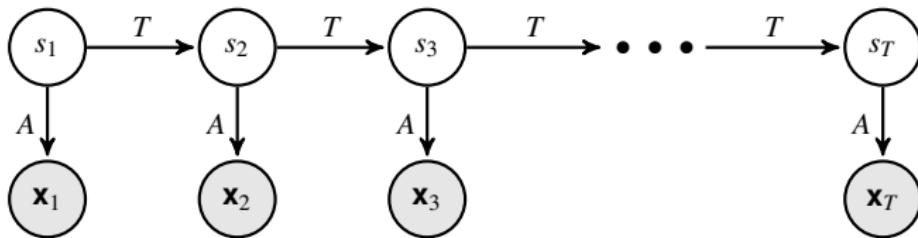
$$\ell_t = -\frac{D}{2} \ln 2\pi - \frac{1}{2} \ln |\Sigma| - \frac{1}{2} (\mathbf{x}_t - C\hat{\mathbf{z}}_t^{t-1})^\top \Sigma^{-1} (\mathbf{x}_t - C\hat{\mathbf{z}}_t^{t-1})$$

where D is dimension of \mathbf{x} , and:

$$\begin{aligned}\hat{\mathbf{z}}_t^{t-1} &= A\hat{\mathbf{z}}_{t-1}^{t-1} \\ \Sigma &= C\hat{V}_t^{t-1}C^\top + R \\ \hat{V}_t^{t-1} &= A\hat{V}_{t-1}^{t-1}A^\top + Q\end{aligned}$$

We differentiate ℓ_t to obtain gradient rules for A, C, Q, R . The size of the gradient step (learning rate) reflects our expectation about **nonstationarity**.

LEARNING HMMs USING EM



Parameters: $\theta = \{\pi, \Phi, A\}$

Free energy:

$$\mathcal{F}(q, \theta) = \sum_{s_{1:T}} q(s_{1:T}) (\log P(x_{1:T}, s_{1:T} | \theta) - \log q(s_{1:T}))$$

E-step: Maximise \mathcal{F} w.r.t. q with θ fixed: $q^*(s_{1:T}) = P(s_{1:T} | \mathbf{x}_{1:T}, \theta)$

We will only need the marginal probabilities $q(s_t, s_{t+1})$, which can also be obtained from the **forward–backward algorithm**.

M-step: Maximize \mathcal{F} w.r.t. θ with q fixed.

We can re-estimate the parameters by computing the expected number of times the HMM was in state i , emitted symbol k and transitioned to state j .

This is the **Baum-Welch algorithm** and it predates the (more general) EM algorithm.

M STEP: PARAMETER UPDATES ARE GIVEN BY RATIOS OF EXPECTED COUNTS

We can derive the following updates by taking derivatives of \mathcal{F} w.r.t. θ .

- The initial state distribution is the expected number of times in state i at $t = 1$:

$$\hat{\pi}_i = \gamma_1(i)$$

- The expected number of transitions from state i to j which begin at time t is:

$$\xi_t(i \rightarrow j) \equiv P(s_t = i, s_{t+1} = j | \mathbf{x}_{1:T}) = \alpha_t(i) \Phi_{ij} A_j(\mathbf{x}_{t+1}) \beta_{t+1}(j) / P(x_{1:T})$$

so the estimated transition probabilities are:

$$\hat{\Phi}_{ij} = \sum_{t=1}^{T-1} \xi_t(i \rightarrow j) \left/ \sum_{t=1}^{T-1} \gamma_t(i) \right.$$

- The output distributions are the expected number of times we observe a particular symbol in a particular state:

$$\hat{A}_{ik} = \sum_{t: \mathbf{x}_t=k} \gamma_t(i) \left/ \sum_{t=1}^T \gamma_t(i) \right.$$

(or the state-probability-weighted mean and variance for a Gaussian output model).

HMM PRACTICALITIES

- **Numerical scaling:** the conventional message definition is in terms of a large joint:

$$\alpha_t(i) = P(\mathbf{x}_{1:t}, s_t = i) \rightarrow 0 \text{ as } t \text{ grows, and so can easily underflow.}$$

Rescale:

$$\bar{\alpha}_t(i) = A_i(\mathbf{x}_t) \sum_j \tilde{\alpha}_{t-1}(j) \Phi_{ji} \quad \rho_t = \sum_{i=1}^K \bar{\alpha}_t(i) \quad \tilde{\alpha}_t(i) = \bar{\alpha}_t(i) / \rho_t$$

Exercise: show that:

$$\rho_t = P(\mathbf{x}_t | \mathbf{x}_{1:t-1}, \theta) \quad \prod_{t=1}^T \rho_t = P(\mathbf{x}_{1:T} | \theta)$$

What does this make $\tilde{\alpha}_t(i)$?

- **Multiple observed sequences:** average numerators and denominators in the ratios of updates.

HMM PSEUDOCODE: INFERENCE (E STEP)

Forward-backward including scaling tricks.

[\circ is the element-by-element (Hadamard/Schur) product: ‘.*’ in matlab.]

$$\text{for } t = 1:T, \ i = 1:K \quad p_t(i) = A_i(\mathbf{x}_t)$$

$$\alpha_1 = \boldsymbol{\pi} \circ p_1 \quad \rho_1 = \sum_{i=1}^K \alpha_1(i) \quad \alpha_1 = \alpha_1 / \rho_1$$

$$\begin{aligned} \text{for } t = 2:T \quad \alpha_t &= (\Phi^\top * \alpha_{t-1}) \circ p_t & \rho_t &= \sum_{i=1}^K \alpha_t(i) & \alpha_t &= \alpha_t / \rho_t \\ &\beta_T = 1 \end{aligned}$$

$$\text{for } t = T-1:1 \quad \beta_t = \Phi * (\beta_{t+1} \circ p_{t+1}) / \rho_{t+1}$$

$$\log P(\mathbf{x}_{1:T}) = \sum_{t=1}^T \log(\rho_t)$$

$$\text{for } t = 1:T \quad \gamma_t = \alpha_t \circ \beta_t$$

$$\text{for } t = 1:T-1 \quad \xi_t = \Phi \circ (\alpha_t * (\beta_{t+1} \circ p_{t+1})^\top) / \rho_{t+1}$$

HMM PSEUDOCODE: PARAMETER RE-ESTIMATION (M STEP)

Baum-Welch parameter updates:

For each sequence $l = 1 : L$, run forward–backward to get $\gamma^{(l)}$ and $\xi^{(l)}$, then

$$\pi_i = \frac{1}{L} \sum_{l=1}^L \gamma_1^{(l)}(i)$$
$$\Phi_{ij} = \frac{\sum_{l=1}^L \sum_{t=1}^{T^{(l)}-1} \xi_t^{(l)}(ij)}{\sum_{l=1}^L \sum_{t=1}^{T^{(l)}-1} \gamma_t^{(l)}(i)}$$
$$A_{ik} = \frac{\sum_{l=1}^L \sum_{t=1}^{T^{(l)}} \delta(\mathbf{x}_t = k) \gamma_t^{(l)}(i)}{\sum_{l=1}^L \sum_{t=1}^{T^{(l)}} \gamma_t^{(l)}(i)}$$

APPLICATION: SPEECH RECOGNITION

Problem

Given speech in form of a sound signal, determine the words that have been spoken.

Method

- Words are broken down into small sound units (called *phonemes*). The states in the HMM represent phonemes.
- The incoming sound signal is transformed into a sequence of vectors (feature extraction). Each vector x_n is indexed by a time step n .
- The sequence $x_{1:N}$ of feature vectors is the observed data in the HMM.

PHONEME MODELS

Phoneme

A **phoneme** is defined as the smallest unit of sound in a language that distinguishes between distinct meanings. English uses about 50 phonemes.

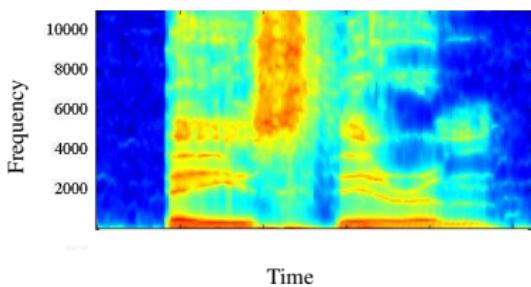
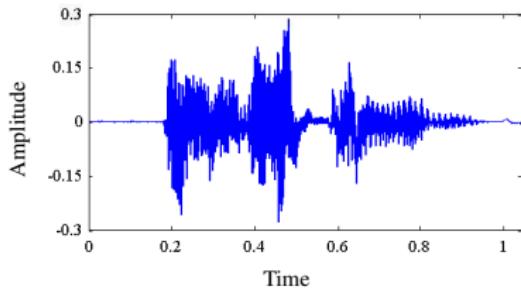
Example

| | | | |
|-------|-----------|-------|-------------|
| Zero | Z IH R OW | Six | S IH K S |
| One | W AH N | Seven | S EH V AX N |
| Two | T UW | Eight | EY T |
| Three | TH R IY | Nine | N AY N |
| Four | F OW R | Oh | OW |
| Five | F AY V | | |

Subphonemes

Phonemes can be further broken down into subphonemes. The standard in speech processing is to represent a phoneme by three subphonemes ("triphons").

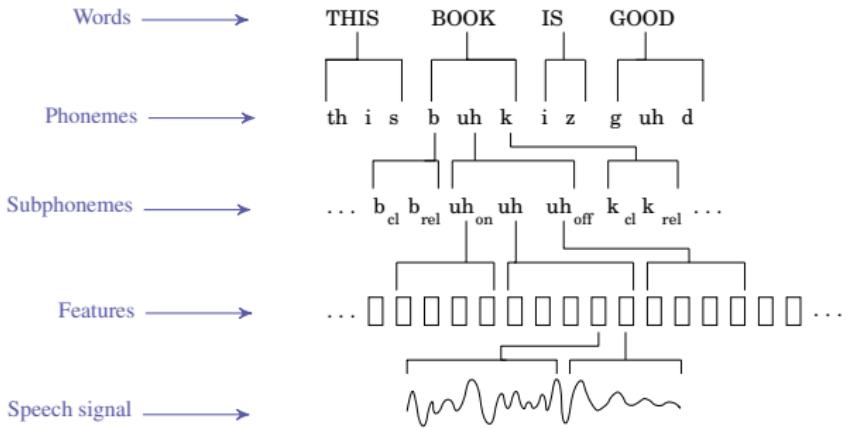
PREPROCESSING SPEECH



Feature extraction

- A speech signal is measured as amplitude over time.
- The signal is typically transformed into various types of features, including (windowed) Fourier- or cosine-transforms and so-called "cepstral features".
- Each of these transforms is a scalar function of time. All function values for the different transforms at time t are collected in a vector, which is the feature vector (at time t).

LAYERS IN PHONEME MODELS



HMM speech recognition

- Training: The HMM parameters (emission parameters and transition probabilities) are estimated from data, often using both supervised and unsupervised techniques.
- Recognition: Given a language signal (= observation sequence $x_{1:N}$, estimate the corresponding sequence of subphonemes (= states $z_{1:N}$). This is a decoding problem.

SPEAKER ADAPTATION

Factory model

Training requires a lot of data; software is typically shipped with a model trained on a large corpus (i.e. the HMM parameters are set to "factory settings").

The adaptation problem

- The factory model represents an average speaker. Recognition rates can be improved drastically by adapting to the specific speaker using the software.
- Before using the software, the user is presented with a few sentences and asked to read them out, which provides labelled training data.

Speaker adaptation

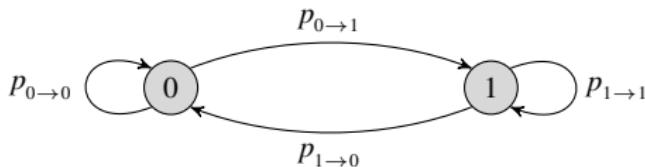
- Transition probabilities are properties of the language. Differences between speakers (pronunciation) are reflected by the emission parameters θ_k .
- Emission probabilities in speech are typically multi-dimensional Gaussians, so we have to adapt means and covariance matrices.
- The arguably most widely used method is **maximum likelihood linear regression (MLLR)**, which uses a regression technique to make small changes to the covariance matrices.

MORE ON MARKOV CHAINS

GRAPHICAL REPRESENTATION

A simple binary chain

We consider a Markov chain X_1, X_2, \dots with state space \mathcal{X} . Suppose $\mathcal{X} = \{0, 1\}$.



- We regard 0 and 1 as possible "states" of X , represented as vertices in a graph.
- Each pair $X_{n-1} = s, X_n = t$ in the sequence is regarded as a "transition" from s to t and represented as an edge in the graph.
- Each edge $s \rightarrow t$ is weighted by the probability

$$p_{s \rightarrow t} := P(X_n = t | X_{n-1} = s).$$

Caution: The graph is *not* a graphical model. (For computer scientists: It is a probabilistic finite automaton.)

Stationarity

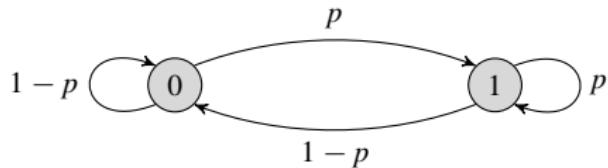
The graph representation is only possible if $p_{s \rightarrow t}$ is independent of n . Otherwise we would have to draw a different graph for each n .

If $p_{s \rightarrow t}$ does not depend on n , the Markov chain is called **stationary**.

GRAPHICAL REPRESENTATION

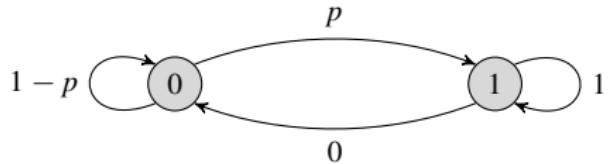
First example: Independent coin flips

Suppose X is a biased coin with $P(X_n = 1) = p$ independently of X_{n-1} . In other words, the sequence (X_n) is iid Bernoulli with parameter p .



Breaking independence

Here is a simple modification to the chain above; only $p_{1 \rightarrow 0}$ and $p_{1 \rightarrow 1}$ have changed:



This is still a valid Markov chain, but the elements of the sequence are no longer independent.

GRAPHICAL REPRESENTATION

Transition matrix

The probabilities $p_{s \rightarrow t}$ are called the **transition probabilities** of the Markov chain. If $|\mathcal{X}| = d$, the $d \times d$ -matrix

$$\mathbf{p} := (p_{i \rightarrow j})_{j,i \leq d} = \begin{pmatrix} p_{1 \rightarrow 1} & \cdots & p_{d \rightarrow 1} \\ \vdots & & \vdots \\ p_{1 \rightarrow d} & \cdots & p_{d \rightarrow d} \end{pmatrix}$$

is called the **transition matrix** of the chain. This is precisely the adjacency matrix of the graph representing the chain. Each column is a probability distribution on d events.

Initial distribution

The distribution of the first state, i.e. the vector

$$P_{\text{init}} := (P(X_0 = 1), \dots, P(X_0 = d)) ,$$

is called the **initial distribution** of the Markov chain.

The distribution of a stationary Markov chain with finite state space is completely determined by the pair $(\mathbf{p}, P_{\text{init}})$.

STATE PROBABILITIES

Distribution after the first step

- If we *know* the initial state, then

$$P(X_1 = s_1 | X_0 = s_0) = p_{s_0 \rightarrow s_1} .$$

- Now consider the marginal distribution P_1 of X_1 . This is the distribution X_1 if we do *not* know the initial state (e.g. before we start the chain):

$$P_1(s_1) = P(X_1 = s_1) = \sum_{s_0 \in \mathcal{X}} P(X_1 = s_1 | X_0 = s_0) P_{\text{init}}(s_0) = \sum_{s_0 \in \mathcal{X}} p_{s_0 \rightarrow s_1} P_{\text{init}}(s_0) .$$

- Since \mathbf{p} is a $d \times d$ -matrix and P_{init} a vector of length d , we can write that as

$$P_1 = \mathbf{p} \cdot P_{\text{init}} .$$

- The same argument shows that P_2 is given by $P_2 = \mathbf{p} \cdot P_1 = \mathbf{p} \cdot \mathbf{p} \cdot P_{\text{init}}$ et cetera.

The marginal distribution of chain's state after n steps is

$$P_n = \mathbf{p}^n P_{\text{init}}$$

transition
matrix

LIMITS AND EQUILIBRIA

Limiting distribution

Instead of considering P_n for a specific, large n , we take the limit

$$P_\infty := \lim_{n \rightarrow \infty} P_n = \lim_{n \rightarrow \infty} \mathbf{p}^n P_{\text{init}} ,$$

provided that the limit exists.

Observation

If the limit P_∞ exists, then

$$\mathbf{p} \cdot P_\infty = \mathbf{p} \cdot \lim_{n \rightarrow \infty} \mathbf{p}^n P_{\text{init}} = \lim_{n \rightarrow \infty} \mathbf{p}^n P_{\text{init}} = P_\infty ,$$

which motivates the next definition.

Let \mathbf{p} be the transition matrix of a Markov chain. A distribution P on \mathcal{X} which is invariant under \mathbf{p} in the sense that

$$\mathbf{p} \cdot P = P$$

is called an **equilibrium distribution** or **invariant distribution** of the chain.

↗
ergodic
theory

DOES A CHAIN HAVE AN EQUILIBRIUM?

- A stationary Markov chain is: **aperiodic** if

$$P(X_n = s \mid X_{n-1} = s) = p_{s \rightarrow s} > 0 \quad \text{for all } s \in \mathcal{X}.$$

That is: The transition matrix has non-zero diagonal.

- It is **irreducible** if there is a path (with non-zero probability) from each state to every other state in the transition graph.

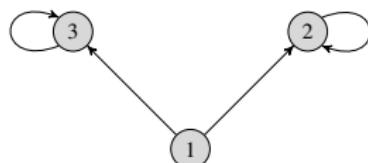
Theorem

If a first-order, stationary Markov chain with finite state space is aperiodic and irreducible, then:

- The limit distribution P_∞ exists.
- The limit distribution is also the equilibrium distribution.
- The equilibrium distribution is unique.
- The equilibrium does not depend on the initial distribution.

MEANING OF THE CONDITIONS

Why an equilibrium distribution may not be unique



- For this chain, both $P = (0, 1, 0)$ and $P' = (0, 0, 1)$ are valid equilibria.
- Which one emerges depends on the initial state and (if we start in state 1) on the first transition.

Remedy: Irreducibility. An irreducible chain could move between states 2 and 3.

Why the limit may not exist

Recall that a sequence in \mathbb{R} does not have a limit if it "oscillates". For example, $\lim_n 1^n = 1$, but $\lim_n (-1)^n$ does not exist.

- The chain on the right has no limit distribution.
- If we start e.g. in state 0, then 0 can only be reached in even steps, 1 only in odd steps.
- The distribution P_n oscillates between

$$P_{\text{even}} = (1, 0) \quad \text{and} \quad P_{\text{odd}} = (0, 1).$$



Remedy: Require the chain to be aperiodic. That would add two edges to the graph:



The theorem shows that these simple fixes to the two most obvious problems suffice to ensure existence of a unique equilibrium.

COMPUTING THE EQUILIBRIUM

Power method

If the transition matrix \mathbf{p} makes the chain irreducible and aperiodic, we know that

$$\text{equilibrium distribution} = \text{limit distribution} .$$

This means we can approximate the equilibrium P_∞ by P_n :

- Initialize with any distribution P_{init} (e.g. uniform).
- Repeat $P_{n+1} = \mathbf{p} \cdot P_n$.
- Terminate once $\|P_{n+1} - P_n\| < \tau$ for some small τ .

Eigenstructure

- The definition $P = \mathbf{p} \cdot P$ of the equilibrium means that $P = P_\infty$ is an eigenvector of \mathbf{p} with eigenvalue 1.
- If \mathbf{p} is irreducible and aperiodic, it can be shown that 1 is the largest eigenvalue.
- How quickly the power method converges depends on the ratio between the largest and second-largest eigenvalue (the spectral gap).

APPLICATION: WEB SEARCH

The link structure of the web is represented by the **web graph**, defined by the adjacency matrix

$$A = (A_{ij})_{i,j \leq \# \text{pages}} \quad \text{where} \quad A_{ij} = \begin{cases} 1 & \text{page } i \text{ links to page } j \\ 0 & \text{otherwise} \end{cases}$$

Vertices represent pages, edges represent links. The graph is directed.

Simple random walk

Let G be a directed graph with d vertices. Generate a sequence X_0, X_1, \dots of vertices:

- Select a vertex X_0 in G uniformly at random.
- For $n = 1, 2, \dots$, select X_n uniformly at random from the children of X_{n-1} in the graph.

That defines a Markov chain whose state space is the vertex set of the graph, with

$$P_{\text{init}} = \left(\frac{1}{d}, \dots, \frac{1}{d} \right) \quad \text{and} \quad P_{i \rightarrow j} = \begin{cases} \frac{1}{\#\text{edges out of } i} & \text{if } i \text{ links to } j \\ 0 & \text{otherwise} \end{cases}$$

This Markov chain is called **simple random walk** on G .

The PageRank Algorithm

(Approximately) compute P_∞ for simple random walk on the web graph.

INTERPRETATION OF PAGERANK

Problem: Ranking queries

The first step in internet search is query matching:

- The user enters a search query (a string of words).
- The search engine determines all web pages in its database which match the query.
- This is a large set (typically tens or hundreds of millions). The results are only useful if the “best” links can be filtered out by the engine.

Available data

- Using a web crawler, we can (approximately) determine the link structure of the internet.
- We can determine which pages there are, and which pages they link to.
- We cannot determine how often a link is followed, or how often a page is visited.

PageRank solution

- PageRank uses $P_\infty(v)$ as the score of web page v . It ranks by decreasing score.
- This uses (i) popularity as a proxy for quality/usefulness, and (ii) the amount of incoming links as a proxy for popularity.
- P_1 would measure how often a page is linked. P_2 weights this by how often the linking page is linked, etc.
- The PageRank paper interpreted $P_\infty(v)$ as the probability that “random web surfer” would end up on page v after randomly following a large number of links. Note the start page does not matter for $n \rightarrow \infty$.

PAGERANK

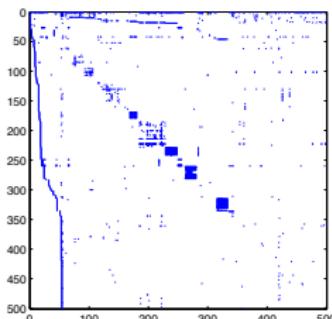
- Simple random walk on the web graph has transition matrix T with

$$T_{ij} := \begin{cases} \frac{1}{\# \text{ edges out of } i} & \text{if } i \text{ links to } j \\ 0 & \text{otherwise} \end{cases}$$

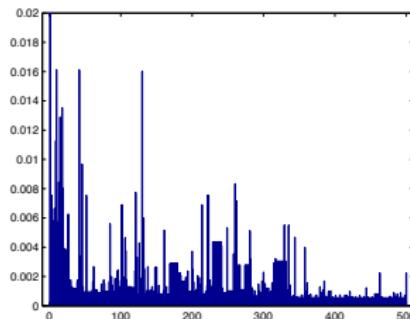
This is typically not irreducible (think of web pages which do not link anywhere).

- PageRank therefore uses the regularized transition matrix $\mathbf{p}_{ij} := (1 - \alpha)T_{ij} + \frac{\alpha}{d}$, for some small $\alpha \in (0, 1)$. Clearly, this makes \mathbf{p} both irreducible and aperiodic.
- The equilibrium can be approximated by the power method. Since the web changes, it can be re-run every few days with the previous equilibrium as initial distribution.

Example



Adjacence matrix of the web graph of 500 web pages. The root (index 0) is www.harvard.edu.



Equilibrium distribution computed by PageRank.

SAMPLING ALGORITHMS

SAMPLING ALGORITHMS

A **sampling algorithm** takes a distribution P as input and outputs random values X_1, \dots, X_n whose marginal distribution is P . Ideally, these draws are independent.

We will see that there are distributions that are hard to work with analytically, but relatively easy to sample. If so, we can use the sampler output for example to:

- Compute expectations: If X_1, \dots, X_n are independent,

$$\mathbb{E}_P[f(X)] \approx \frac{1}{n} \sum_{i=1}^n f(X_i)$$

a.k.a.
MC avg.

by the law of large numbers (for a given function f).

- Approximate the distribution by using the samples as input for density estimation.

Inference in Bayesian models

Suppose we work with a Bayesian model whose posterior $\hat{Q}_n := \mathcal{L}(\Theta | X_{1:n})$ cannot be computed analytically.

- We will see that it can still be possible to *sample* from \hat{Q}_n .
- Doing so, we obtain samples $\Theta_1, \Theta_2, \dots$ distributed according to \hat{Q}_n .
- This reduces posterior estimation to a density estimation problem
(i.e. estimate \hat{Q}_n from $\Theta_1, \Theta_2, \dots$).

PREDICTIVE DISTRIBUTIONS

Posterior expectations

If we are only interested in some statistic of the posterior of the form $\mathbb{E}_{\hat{Q}_n}[f(\Theta)]$ (e.g. the posterior mean), we can again approximate by

$$\mathbb{E}_{\hat{Q}_n}[f(\Theta)] \approx \frac{1}{m} \sum_{i=1}^m f(\Theta_i) .$$

Example: Predictive distribution

The **posterior predictive distribution** is our best guess of what the next data point x_{n+1} looks like, given the posterior under previous observations. In terms of densities:

$$p(x_{n+1}|x_{1:n}) := \int_{\mathbf{T}} p(x_{n+1}|\theta) \hat{Q}_n(d\theta|X_{1:n} = x_{1:n}) .$$

This is one of the key quantities of interest in Bayesian statistics.

Computation from samples

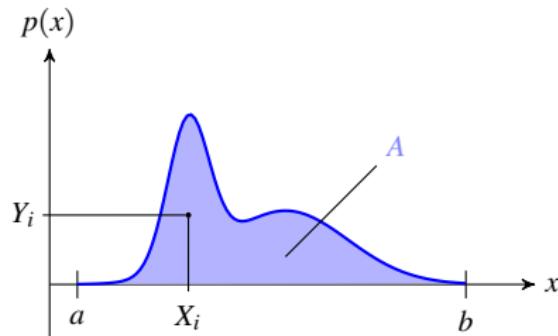
The predictive is a posterior expectation, and can be approximated as a sample average:

$$p(x_{n+1}|x_{1:n}) = \mathbb{E}_{\hat{Q}_n}[p(x_{n+1}|\Theta)] \approx \frac{1}{m} \sum_{i=1}^m p(x_{n+1}|\Theta_i)$$

THE KEY IDEA

* Only use sampling on v. high dimensional functions

Consider a probability density p on the interval $[a, b]$.



Suppose we can define a uniform distribution U_A on the blue area A under the curve.

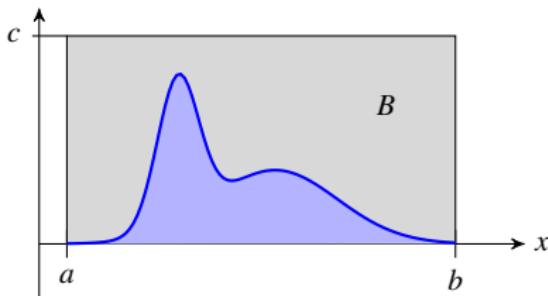
If we generate $(X_1, Y_1), (X_2, Y_2), \dots \sim_{\text{iid}} U_A$ then $X_1, X_2, \dots \sim_{\text{iid}} p$.

 Ideally we use a uniform dist.

REJECTION SAMPLING ON THE INTERVAL

Problem: We do not know how to define a uniform distribution on an arbitrarily shaped area.

Solution: We enclose p in a box B , sample uniformly from the box, and discard all draws not in the blue area.



Algorithm: Rejection sampling

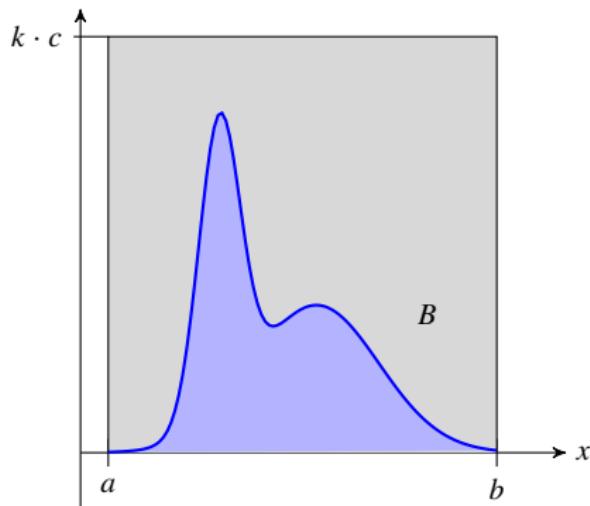
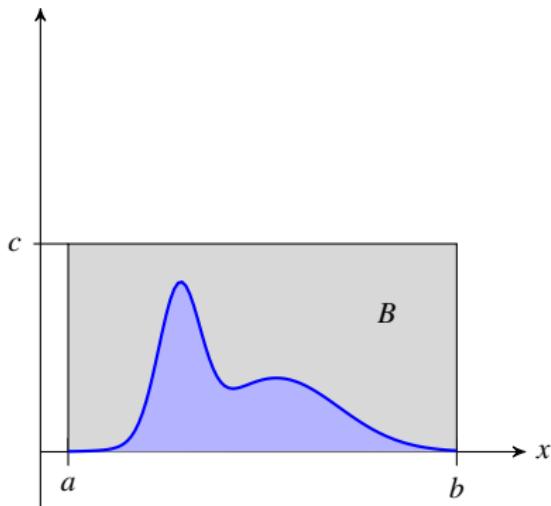
- Generate (X_i, Y_i) uniformly on B , by independently sampling

$$X_i \sim \text{Uniform}[a, b] \quad \text{and} \quad Y_i \sim \text{Uniform}[0, c] .$$

- If $Y_i \leq p(X_i)$, keep the sample.
- Otherwise: Discard ("reject") it.

Result: The remaining (non-rejected) samples are uniformly distributed on A .

SCALING



- This strategy still works if we scale vertically by some constant $k > 0$.
- We simply draw $Y_i \sim \text{Uniform}[0, kc]$ instead of $Y_i \sim \text{Uniform}[0, c]$.

For sampling, it suffices to know a distribution only up to normalization. That is, only the shape of p needs to be known.

DISTRIBUTIONS KNOWN UP TO SCALING

Sampling methods usually assume that we can evaluate the target distribution p up to a constant. That is:

$$p(x) = \frac{1}{\tilde{Z}} \tilde{p}(x),$$

and we can compute $\tilde{p}(x)$ for any given x , but we do not know \tilde{Z} .

We have to pause for a moment and convince ourselves that there are useful examples where this assumption holds.

Example 1: Simple posterior

For an arbitrary posterior computed with Bayes' theorem, we could write

$$\Pi(\theta|x_{1:n}) = \frac{\prod_{i=1}^n p(x_i|\theta)q(\theta)}{\tilde{Z}} \quad \text{with} \quad \tilde{Z} = \int_{\Theta} \prod_{i=1}^n p(x_i|\theta)q(\theta)d\theta.$$

Provided that we can compute the numerator, we can sample without computing the normalization integral \tilde{Z} .

DISTRIBUTIONS KNOWN UP TO SCALING

Example 2: Bayesian Mixture Model

Recall that the posterior of the BMM is (up to normalization):

$$\hat{q}_n(c_{1:K}, \theta_{1:K} | x_{1:n}) \propto \prod_{i=1}^n \left(\sum_{k=1}^K c_k p(x_i | \theta_k) \right) \left(\prod_{k=1}^K q(\theta_k) \right) q_{\text{Dirichlet}}(c_{1:K})$$

We already know that we can discard the normalization constant, but can we evaluate the non-normalized posterior \tilde{q}_n ?

- The problem with computing \tilde{q}_n (as a function of unknowns) is that the term $\prod_{i=1}^n \left(\sum_{k=1}^K \dots \right)$ blows up into K^n individual terms.
- If we *evaluate* \tilde{q}_n for specific values of c , x and θ , $\sum_{k=1}^K c_k p(x_i | \theta_k)$ collapses to a single number for each x_i , and we just have to multiply those n numbers.

So: Computing \tilde{q}_n as a formula in terms of unknowns is difficult; evaluating it for specific values of the arguments is easy.

DISTRIBUTIONS KNOWN UP TO SCALING

Example 3: Markov random field

In a MRF, the normalization function is the real problem.

For example, recall the Ising model:

$$p(\theta_{1:n}) = \frac{1}{Z(\beta)} \exp\left(\sum_{(i,j) \text{ is an edge}} \beta \mathbb{I}\{\theta_i = \theta_j\}\right)$$

The normalization function is

$$Z(\beta) = \sum_{\theta_{1:n} \in \{0,1\}^n} \exp\left(\sum_{(i,j) \text{ is an edge}} \beta \mathbb{I}\{\theta_i = \theta_j\}\right)$$

and hence a sum over 2^n terms. The general Potts model is even more difficult.

On the other hand, evaluating

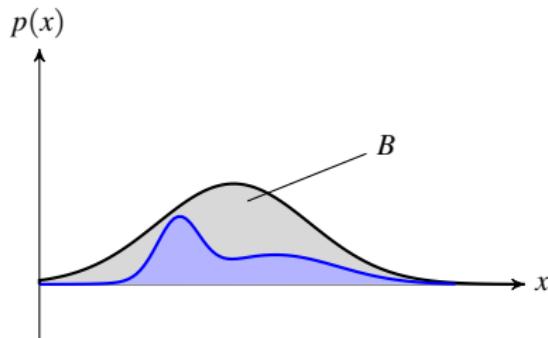
$$\tilde{p}(\theta_{1:n}) = \exp\left(\sum_{(i,j) \text{ is an edge}} \beta \mathbb{I}\{\theta_i = \theta_j\}\right)$$

for a given configuration $\theta_{1:n}$ is straightforward.

REJECTION SAMPLING ON \mathbb{R}^d

Problem: If we are not on the interval, sampling uniformly from an enclosing box is not possible (since there is no uniform distribution on all of \mathbb{R} or \mathbb{R}^d).

Solution: Instead of a box, we use *another distribution* r , called a **proposal density**, to enclose p .

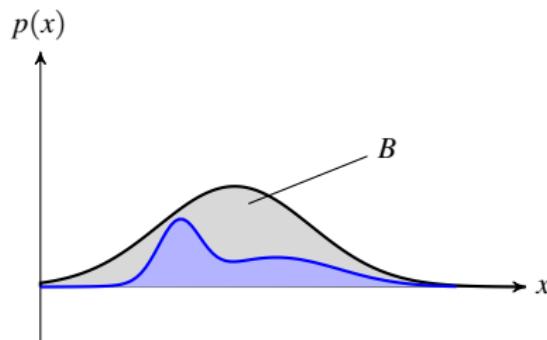


To generate B under r , we apply similar logic as before backwards:

- Sample $X_i \sim r$.
- Sample $Y_i|X_i \sim \text{Uniform}[0, r(X_i)]$.

We always choose r as a simple distribution that we know how to sample and evaluate.

REJECTION SAMPLING ON \mathbb{R}^d



- Choose a distribution r from which we know how to sample.
- Scale \tilde{p} such that $\tilde{p}(x) < r(x)$ everywhere.

Algorithm: Rejection sampling For $i = 1, 2, \dots$:

- Sample $X_i \sim r$.
- Sample $Y_i|X_i \sim \text{Uniform}[0, r(X_i)]$.
- If $Y_i < \tilde{p}(X_i)$, keep X_i .
- Else, discard X_i and start again at (1).

The retained samples are distributed according to p .

PROPERTIES

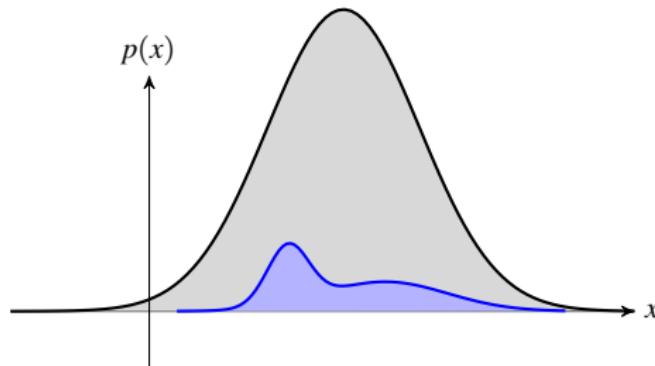
Independence

If we draw proposal samples i.i.d. from r , the accepted samples are i.i.d.

Rejection samplers produce i.i.d. sequences of samples. If X_1, X_2, \dots are generated by rejection sampling, $\frac{1}{m} \sum_{i \leq m} f(X_i)$ is an unbiased estimate of $\mathbb{E}_p[f(X)]$.

Efficiency

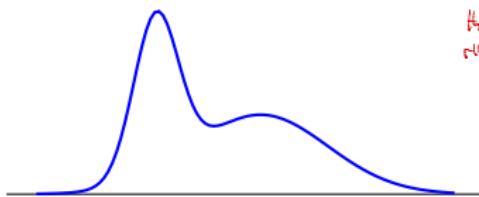
The fraction of accepted samples is the ratio $\frac{|A|}{|B|}$ of the areas under the curves \tilde{p} and r .



If r is not a reasonably close approximation of p , most proposals are rejected.

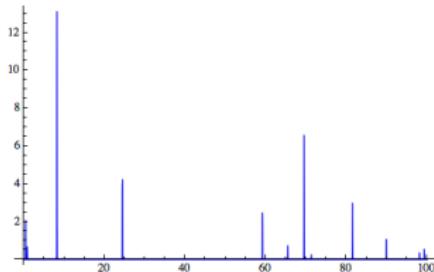
AN IMPORTANT BIT OF IMPRECISE INTUITION

- Sampling is typically used for distributions of multiple, dependent random variables.
- Reason: One-dimensional distributions can usually be handled without sampling.
Multiple independent variables factorize into one-dimensional distributions.
- High-dimensional distributions with dependence often concentrate on many small areas strewn out over the sample space, with regions of effectively zero probability in between.



Textbook illustrations of target distributions tend to look like this.

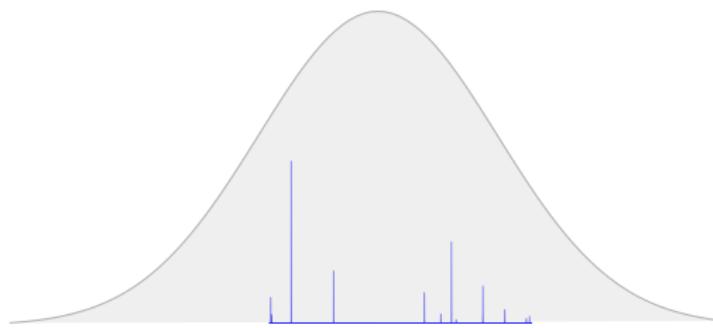
This is what it
really looks like
→



This is a (purely qualitative) attempt to visualize in one dimension what a high-dimensional distribution might look like.

WHY IS NOT EVERY SAMPLER A REJECTION SAMPLER?

- Try to picture the illustration above overlayed with a “simple” proposal distribution.



- Recall that the efficiency is the ratio of the blue and gray areas.
- We can easily end up in situations where we accept only one in 10^6 (or 10^{10} , or $10^{20}, \dots$) proposal samples.
- Even in moderate dimensions, we have to expect this to be not the exception but the rule.

IMPORTANCE SAMPLING

$p(x)$ may be easy to sample from but hard to integrate

There is a simple way to improve on rejection sampling if we are specifically interested in approximating an expectation $\mathbb{E}_p[f(X)]$.

Simple case: We can evaluate p

Let p be the target and q a proposal density. Rewrite the expectation under p as

$$\mathbb{E}_p[f(X)] = \int f(x)p(x)dx = \int f(x)\frac{p(x)}{q(x)}q(x)dx = \mathbb{E}_q\left[\frac{f(X)p(X)}{q(X)}\right]$$

Algorithm

Algorithm: Importance sampling

- Draw X_1, X_2, \dots i.i.d. from proposal q . Do not discard any samples.
- Approximate the expectation of f as

$$\mathbb{E}_p[f(X)] \approx \frac{1}{m} \sum_{i=1}^m f(X_i) \frac{p(X_i)}{q(X_i)}$$

- The coefficients $\frac{p(X_i)}{q(X_i)}$ are called **importance weights**.
- There are no rejections (but there are samples with small weights).

IMPORTANCE SAMPLING: GENERAL CASE

- Now assume we can only evaluate p up to scaling:

$$p = \frac{1}{Z_p} \tilde{p} \quad \text{and} \quad q = \frac{1}{Z_q} \tilde{q}$$

where Z_p (and possibly Z_q) are unknown constants.

- Observe that we can estimate the fraction Z_p/Z_q using samples $X_1, \dots, X_m \sim_{\text{iid}} q$:

$$\frac{Z_p}{Z_q} = \frac{\int \tilde{p}(x) dx}{Z_q} = \frac{\int \tilde{p}(x) \frac{q(x)}{q(x)} dx}{Z_q} = \int \tilde{p}(x) \frac{q(x)}{Z_q \cdot q(x)} dx = \mathbb{E}_q \left[\frac{\tilde{p}(X)}{\tilde{q}(X)} \right] \approx \frac{1}{m} \sum_{i=1}^m \frac{\tilde{p}(X_i)}{\tilde{q}(X_i)}$$

- The estimator of the expectation of f is then:

$$\mathbb{E}_p[f(X)] \approx \frac{1}{m} \sum_{i=1}^m f(X_i) \frac{p(X_i)}{q(X_i)} = \frac{1}{m} \sum_{i=1}^m f(X_i) \frac{Z_p}{Z_p} \frac{\tilde{p}(X_i)}{\tilde{q}(X_i)} = \sum_{i=1}^m \frac{f(X_i) \frac{\tilde{p}(X_i)}{\tilde{q}(X_i)}}{\sum_{j=1}^m \frac{\tilde{p}(X_j)}{\tilde{q}(X_j)}}$$

Algorithm: Importance sampling (p known up to scaling)

Draw X_1, X_2, \dots i.i.d. from proposal q , and approximate the expectation as

$$\mathbb{E}_p[f(X)] \approx \sum_{i=1}^m \frac{f(X_i) \frac{\tilde{p}(X_i)}{\tilde{q}(X_i)}}{\sum_{j=1}^m \frac{\tilde{p}(X_j)}{\tilde{q}(X_j)}}$$

MARKOV RANDOM FIELDS

RANDOM FIELDS

- We define a **neighborhood graph**, which is a weighted, undirected graph:

$$\begin{array}{c} \text{vertex set} \\ \downarrow \\ \mathcal{N} = (V_{\mathcal{N}}, W_{\mathcal{N}}) \\ \downarrow \quad \quad \quad \text{set of edge weights} \end{array}$$

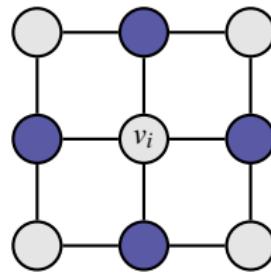
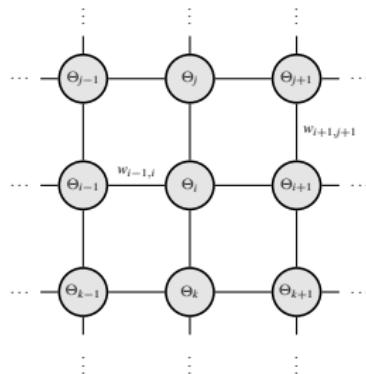
- The edge weights are scalars $w_{ij} \in \mathbb{R}$. An edge weight $w_{ij} = 0$ means "no edge between v_i and v_j ".
- Since \mathcal{N} is undirected, $w_{ij} = w_{ji}$.
- With each vertex v_i , we associate a random variable Θ_i .
- With each vertex v_i in the graph, we associate a random variable Θ_i . The joint distribution of these variables is called a **random field**.

Neighborhoods

- The **neighborhood** of vertex v_i is the set

$$\partial(i) := \{j \mid w_{ij} \neq 0\}.$$

- The set $\{\Theta_j, j \in \partial(i)\}$ of random variables associated with the neighborhood is the **Markov blanket** of Θ_i .



MARKOV RANDOM FIELDS

The Markov property

- A random field has the **Markov property** if

$$P(\theta_i | \theta_j, j \neq i) = P(\theta_i | \theta_j, j \in \partial(i)) .$$

That is: Each Θ_i is conditionally independent of the remaining field given its Markov blanket.

- A random field with the Markov property is a **Markov random field (MRF)**.

Energy functions

- Any (strictly positive) probability or density p can be written in the form

$$p(x) = \frac{1}{Z} \exp(-H(x)) \quad \text{where} \quad H : \mathcal{X} \rightarrow \mathbb{R}_+ \quad \text{and} \quad Z := \int e^{-H(x)} p(x) dx$$

and Z is a normalization constant.

- The function H is called an **energy function** or **potential**, or sometimes a **cost function**.
- In particular, we can write a MRF density for RVs $\Theta_{1:n}$ as

$$p(\theta_1, \dots, \theta_n) = \frac{1}{Z} \exp(-H(\theta_1, \dots, \theta_n))$$

THE POTTS MODEL

Let \mathcal{N} be a neighborhood graph with weights w_{ij} , and $\beta > 0$. The Markov random field

$$p(\theta_1, \dots, \theta_n) := \frac{1}{Z(\beta)} \exp\left(\beta \sum_{i,j} w_{ij} \mathbb{I}\{\theta_i = \theta_j\}\right)$$

is called a **Potts model**.

- Note the energy is additive over pairs.
- Positive weights encourage *smoothness*:

$w_{ij} > 0$ $\theta_i = \theta_j$ increases probability

$w_{ij} < 0$ $\theta_i = \theta_j$ decreases probability

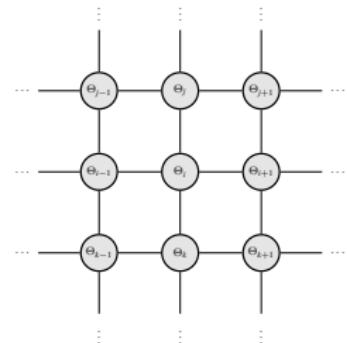
$w_{ij} = 0$ no interaction between θ_i and θ_j

THE ISING MODEL

- If $\theta_i \in \{-1, +1\}$ and $w_{ij} \in \{0, 1\}$, we obtain

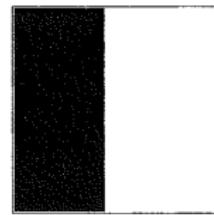
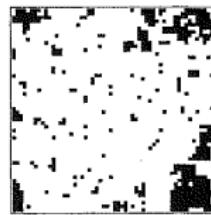
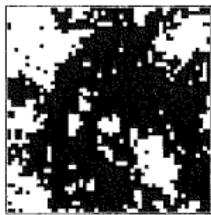
$$p(\theta_1, \dots, \theta_n) = \frac{1}{Z(\beta)} \exp\left(\sum_{(i,j) \text{ is an edge}} \beta \mathbb{I}\{\theta_i = \theta_j\}\right)$$

- If \mathcal{N} is a d -dim. grid, this model is called the **Ising model**.
- This is the simplest non-trivial Potts model, but many of its mathematical properties remain unsolved.



Example

Samples from an Ising model on a 56×56 grid graph.



Increasing β →

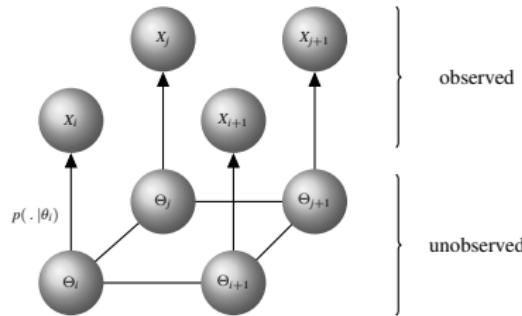
Color coding: Black = -1 , white = $+1$.

MRFS AS SMOOTHNESS PRIORS

We consider a spatial problem with observations X_i . Each i is a location on a grid.

Spatial model

Suppose we model each X_i by a distribution $\mathcal{L}(X|\Theta_i)$, i.e. each location i has its own parameter variable Θ_i . This model is Bayesian (the parameter is a random variable). We use an MRF as prior distribution.



We can think of $\mathcal{L}(X|\Theta_i)$ as an emission probability, similar to an HMM.

Spatial smoothing

- We can define the joint distribution $(\Theta_1, \dots, \Theta_n)$ as a MRF on the grid graph.
- For positive weights, the MRF will encourage the model to explain neighbors X_i and X_j by the same parameter value. → Spatial smoothing.

BAYESIAN MIXTURE MODELS

Definition

A model of the form

$$\pi(x) = \sum_{k=1}^K C_k p(x|\Theta_k)$$

is called a **Bayesian mixture model** if $p(x|\theta)$ is an exponential family model and

- $\Theta_1, \dots, \Theta_K \sim_{\text{iid}} q$, where q is a prior we have chosen for Θ .
- (C_1, \dots, C_K) is sampled from a K -dimensional Dirichlet distribution.

Posterior distribution

The posterior of a BMM under observations x_1, \dots, x_n is (up to normalization):

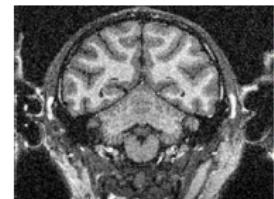
$$\Pi(c_{1:K}, \theta_{1:K} | x_{1:n}) \propto \prod_{i=1}^n \left(\sum_{k=1}^K c_k p(x_i | \theta_k) \right) \left(\prod_{k=1}^K q(\theta_k) \right) q_{\text{Dirichlet}}(c_{1:K})$$

EXAMPLE: SEGMENTATION OF NOISY IMAGES

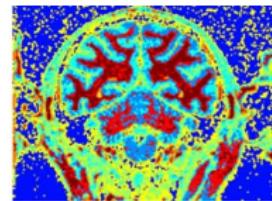
Mixture model

- A BMM can be used for image segmentation.
- The BMM prior on the component parameters is a natural conjugate prior $q(\theta)$.
- In the spatial setting, we index the parameter of each X_i separately as θ_i . For K mixture components, $\theta_{1:n}$ contains only K different values.
- The joint BMM prior on $\theta_{1:n}$ is

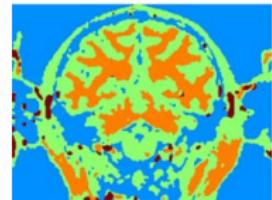
$$q_{\text{BMM}}(\theta_{1:n}) = \prod_{i=1}^n q(\theta_i) .$$



Input image.



Segmentation w/o smoothing.



Segmentation with MRF smoothing.

Smoothing term

We multiply the BMM prior $q_{\text{BMM}}(\theta)$ with an MRF prior

$$q_{\text{MRF}}(\theta_{1:n}) = \frac{1}{Z(\beta)} \exp\left(\beta \sum_{w_{ij} \neq 0} \mathbb{I}\{\theta_i = \theta_j\}\right)$$

This encourages spatial smoothness of the segmentation.

SAMPLING AND INFERENCE

MRFs pose two main computational problems.

Problem 1: Sampling

Generate samples from the joint distribution of $(\Theta_1, \dots, \Theta_n)$.

Problem 2: Inference

If the MRF is used as a prior, we have to compute or approximate the posterior distribution.

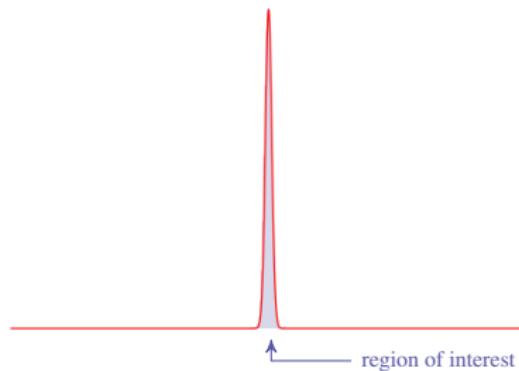
Solution

- MRF distributions on grids are *not* analytically tractable. The only known exception is the Ising model in 1 dimension.
- Both sampling and inference are based on Markov chain sampling algorithms.

MARKOV CHAIN MONTE CARLO

MOTIVATION

Suppose we rejection-sample a distribution like this:



Once we have drawn a sample in the narrow region of interest, we would like to continue drawing samples within the same region. That is only possible if each sample *depends on the location of the previous sample*.

Proposals in rejection sampling are i.i.d. Hence, once we have found the region where p concentrates, we forget about it for the next sample.

MCMC: IDEA

Recall: Markov chain

- A sufficiently nice Markov chain (MC) has an invariant distribution P_{inv} .
- Once the MC has converged to P_{inv} , each sample X_i from the chain has marginal distribution P_{inv} .

Markov chain Monte Carlo

We want to sample from a distribution with density p . Suppose we can define a MC with invariant distribution $P_{\text{inv}} \equiv p$. If we sample X_1, X_2, \dots from the chain, then once it has converged, we obtain samples

$$X_i \sim p .$$

This sampling technique is called **Markov chain Monte Carlo (MCMC)**.

Note: For a Markov chain, X_{i+1} can depend on X_i , so at least in principle, it is possible for an MCMC sampler to "remember" the previous step and remain in a high-probability location.

CONTINUOUS MARKOV CHAIN

The Markov chains we discussed so far had a finite state space \mathcal{X} . For MCMC, state space now has to be the domain of p , so we often need to work with continuous state spaces.

Continuous Markov chain

A continuous Markov chain is defined by an initial distribution P_{init} and conditional probability $t(y|x)$, the **transition probability** or **transition kernel**.

In the discrete case, $t(y = i|x = j)$ is the entry \mathbf{p}_{ij} of the transition matrix \mathbf{p} .

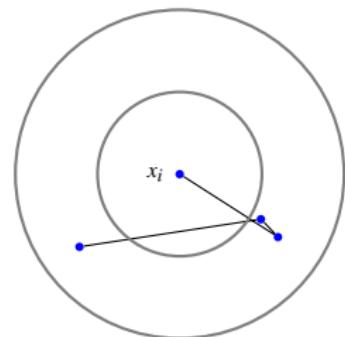
Example: A Markov chain on \mathbb{R}^2

We can define a very simple Markov chain by sampling

$$X_{i+1}|X_i = x_i \sim g(\cdot | x_i, \sigma^2)$$

where $g(x|\mu, \sigma^2)$ is a spherical Gaussian with fixed variance. In other words, the transition distribution is

$$t(x_{i+1}|x_i) := g(x_{i+1}|x_i, \sigma^2).$$



A Gaussian (gray contours) is placed around the current point x_i to sample X_{i+1} .

INVARIANT DISTRIBUTION

Recall: Finite case

- The invariant distribution P_{inv} is a distribution on the finite state space \mathcal{X} of the MC (i.e. a vector of length $|\mathcal{X}|$).
- "Invariant" means that, if X_i is distributed according to P_{inv} , and we execute a step $X_{i+1} \sim t(\cdot | x_i)$ of the chain, then X_{i+1} again has distribution P_{inv} .
- In terms of the transition matrix \mathbf{p} :

$$\mathbf{p} \cdot P_{\text{inv}} = P_{\text{inv}}$$

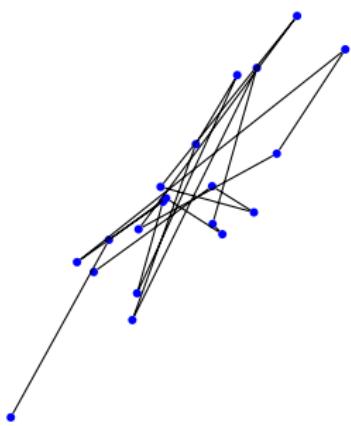
Continuous case

- \mathcal{X} is now uncountable (e.g. $\mathcal{X} = \mathbb{R}^d$).
- The transition matrix \mathbf{p} is substituted by the conditional probability t .
- A distribution P_{inv} with density p_{inv} is invariant if

$$\int_{\mathcal{X}} t(y|x)p_{\text{inv}}(x)dx = p_{\text{inv}}(y)$$

This is simply the continuous analogue of the equation $\sum_i \mathbf{p}_{ij}(P_{\text{inv}})_i = (P_{\text{inv}})_j$.

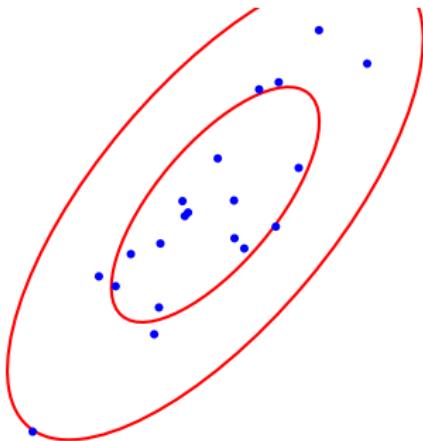
MARKOV CHAIN SAMPLING



We run the Markov chain n for steps.
Each step moves from the current
location x_i to a new x_{i+1} .



We "forget" the order and regard the
locations $x_{1:n}$ as a random set of
points.



If p (red contours) is both the
invariant and initial distribution, each
 X_i is distributed as $X_i \sim p$.

Problems we need to solve

1. We have to construct a MC with invariant distribution p .
2. We cannot actually start sampling with $X_1 \sim p$; if we knew how to sample from p , all of this would be pointless.
3. Each point X_i is *marginally* distributed as $X_i \sim p$, but the points are *not* i.i.d.

CONSTRUCTING THE MARKOV CHAIN

Given is a continuous target distribution with density p .

Metropolis-Hastings (MH) kernel

1. We start by defining a conditional probability $q(y|x)$ on \mathcal{X} .

q has nothing to do with p . We could e.g. choose $q(y|x) = g(y|x, \sigma^2)$, as in the previous example.

2. We define a **rejection kernel** A as

$$A(x_{i+1}|x_i) := \min\left\{1, \frac{q(x_i|x_{i+1})p(x_{i+1})}{q(x_{i+1}|x_i)p(x_i)}\right\}$$

The normalization of p cancels in the quotient, so knowing \tilde{p} is again enough.

3. We define the transition probability of the chain as

$$t(x_{i+1}|x_i) := q(x_{i+1}|x_i)A(x_{i+1}|x_i) + \delta_{x_i}(x_{i+1})c(x_i) \quad \text{where} \quad c(x_i) := \int q(y|x_i)(1-A(y|x_i))dy$$

total probability that
a proposal is sampled
and then rejected

$q(x_{i+1}|x_i)A(x_{i+1}|x_i)$ represents the probability of transitioning to a new state x_{i+1} .

$\delta_{x_i}(x_{i+1})c(x_i)$ represents the probability of staying in the same state x_i , where $c(x_i)$ is the
integral term, representing the total probability of a proposed move being rejected.

Sampling from the MH chain

At each step $i + 1$, generate a proposal $X^* \sim q(\cdot|x_i)$ and $U_i \sim \text{Uniform}[0, 1]$.

- If $U_i \leq A(x^*|x_i)$, accept proposal: Set $x_{i+1} := x^*$.
- If $U_i > A(x^*|x_i)$, reject proposal: Set $x_{i+1} := x_i$.

STOCHASTIC HILL-CLIMBING

The Metropolis-Hastings rejection kernel was defined as:

$$A(x_{i+1}|x_i) = \min\left\{1, \frac{q(x_i|x_{i+1})p(x_{i+1})}{q(x_{i+1}|x_i)p(x_i)}\right\}.$$

Hence, we certainly accept if the second term is larger than 1, i.e. if

$$q(x_i|x_{i+1})p(x_{i+1}) > q(x_{i+1}|x_i)p(x_i).$$

That means:

- We always accept the proposal value x_{i+1} if it *increases* the probability under p .
- If it *decreases* the probability, we still accept with a probability which depends on the difference to the current probability.

Hill-climbing interpretation

- The MH sampler somewhat resembles a gradient ascent algorithm on p , which *tends* to move in the direction of increasing probability p .
- However:
 - The actual steps are chosen at random.
 - The sampler can move "downhill" with a certain probability.
 - When it reaches a local maximum, it does not get stuck there.

PROBLEM 1: INITIAL DISTRIBUTION

Recall: Fundamental theorem on Markov chains

Suppose we sample $X_1 \sim P_{\text{init}}$ and $X_{i+1} \sim t(\cdot | x_i)$. This defines a distribution P_i of X_i , which can change from step to step. If the MC is nice (recall: irreducible and aperiodic), then

$$P_i \rightarrow P_{\text{inv}} \quad \text{for} \quad i \rightarrow \infty.$$

Note: Making precise what aperiodic means in a continuous state space is a bit more technical than in the finite case, but the theorem still holds. We will not worry about the details here.

Implication

- If we can show that $P_{\text{inv}} \equiv p$, we do not have to know how to sample from p .
- Instead, we can start with *any* P_{init} , and will get arbitrarily close to p for sufficiently large i .

BURN-IN AND MIXING TIME

The number m of steps required until $P_m \approx P_{\text{inv}} \equiv p$ is called the **mixing time** of the Markov chain. (In probability theory, there is a range of definitions for what exactly $P_m \approx P_{\text{inv}}$ means.)

In MC samplers, the first m samples are also called the **burn-in** phase. The first m samples of each run of the sampler are discarded:

$$\underbrace{X_1, \dots, X_{m-1}, X_m}_{\text{Burn-in; discard.}}, \underbrace{X_{m+1}, \dots}_{\text{Samples from (approximately) } p; \text{ keep.}}$$

Convergence diagnostics

In practice, we do not know how large m is. There are a number of methods for assessing whether the sampler has mixed. Such heuristics are often referred to as **convergence diagnostics**.

PROBLEM 2: SEQUENTIAL DEPENDENCE

Even after burn-in, the samples from a MC are not i.i.d.

Strategy

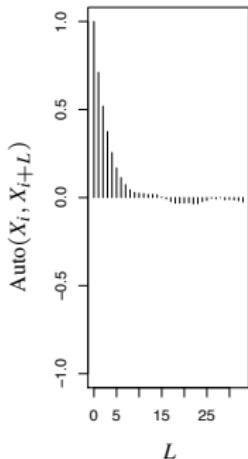
- Estimate empirically how many steps L are needed for x_i and x_{i+L} to be approximately independent. The number L is called the **lag**.
- After burn-in, keep only every L th sample; discard samples in between.

Estimating the lag

The most common method uses the **autocorrelation function**:

$$\text{Auto}(X_i, X_j) := \frac{\mathbb{E}[(X_i - \mu_i)(X_j - \mu_j)]}{\sigma_i \sigma_j},$$

where μ_i is the mean and σ_i the standard deviation of X_i . We compute $\text{Auto}(X_i, X_{i+L})$ empirically from the sample for different values of L , and find the smallest L for which the autocorrelation is close to zero.

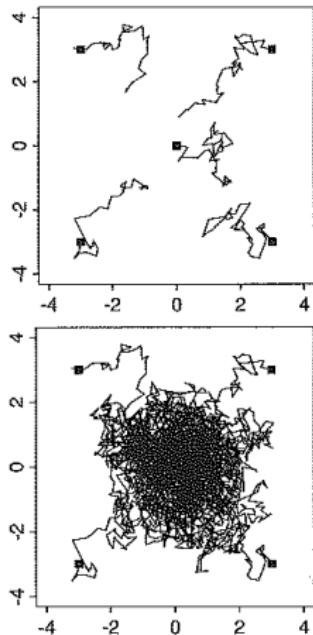


CONVERGENCE DIAGNOSTICS

There are about half a dozen popular convergence criteria; the one below is an example.

Gelman-Rubin criterion

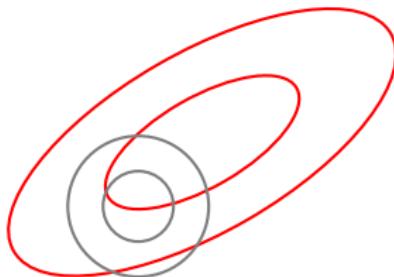
- Start several chains at random. For each chain k , sample X_i^k has a marginal distribution P_i^k .
- The distributions of P_i^k will differ between chains in early stages.
- Once the chains have converged, all $P_i = P_{\text{inv}}$ are identical.
- Criterion: Use a hypothesis test to compare P_i^k for different k (e.g. compare P_i^2 against null hypothesis P_i^1). Once the test does not reject anymore, assume that the chains are past burn-in.



Reference: A. Gelman and D. B. Rubin: "Inference from Iterative Simulation Using Multiple Sequences", *Statistical Science*, Vol. 7 (1992) 457-511.

SELECTING A PROPOSAL DISTRIBUTION

Everyone's favorite example: Two Gaussians



red = target distribution p
gray = proposal distribution q

- $\text{Var}[q]$ too large:
Will overstep p ; many rejections.
- $\text{Var}[q]$ too small:
Many steps needed to achieve good coverage of domain.

If p is unimodal and can be roughly approximated by a Gaussian, $\text{Var}[q]$ should be chosen as smallest covariance component of p .

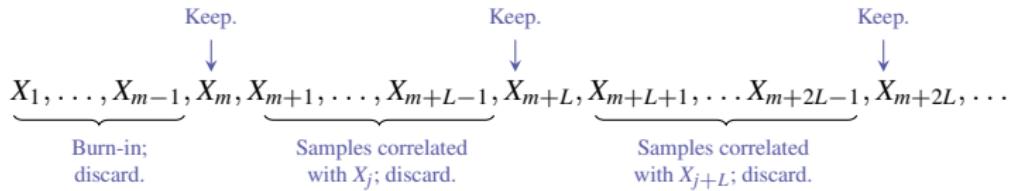
More generally

For complicated posteriors (recall: small regions of concentration, large low-probability regions in between) choosing q is much more difficult. To choose q with good performance, we already need to know something about the posterior.

There are many strategies, e.g. mixture proposals (with one component for large steps and one for small steps).

SUMMARY: MH SAMPLER

- MCMC samplers construct a MC with invariant distribution p .
- The MH kernel is one generic way to construct such a chain from p and a proposal distribution q .
- Formally, q does not depend on p (but arbitrary choice of q usually means bad performance).
- We have to discard an initial number m of samples as burn-in to obtain samples (approximately) distributed according to p .
- After burn-in, we keep only every L th sample (where $L = \text{lag}$) to make sure the x_i are (approximately) independent.



THE GIBBS SAMPLER

GIBBS SAMPLING

By far the most widely used MCMC algorithm is the Gibbs sampler.

Full conditionals

Suppose $\mathcal{L}(X)$ is a distribution on \mathbb{R}^D , so $X = (X_1, \dots, X_D)$. The conditional probability of the entry X_d given all other entries,

$$\mathcal{L}(X_d | X_1, \dots, X_{d-1}, X_{d+1}, \dots, X_D)$$

is called the **full conditional** distribution of X_d .

If X has density p , that means we are interested in a density

$$p(x_d | x_1, \dots, x_{d-1}, x_{d+1}, \dots, x_D)$$

Gibbs sampling

- The Gibbs sampler is Markov chain Monte Carlo algorithm that generates each step dimension by dimension by sampling from the full conditionals.
- Gibbs sampling is only applicable if we can compute the full conditionals for each dimension d .
- If so, it provides us with a *generic* way to derive a proposal distribution.

THE GIBBS SAMPLER

Proposal distribution

Suppose p is a density or mass function of a random vector with D entries. Given a random vector X_i , we generate X_{i+1} coordinate-by-coordinate as follows:

$$X_{i+1,1} \sim p(\cdot | X_{i,2}, \dots, X_{i,D})$$

⋮

$$X_{i+1,d} \sim p(\cdot | X_{i+1,1}, \dots, X_{i+1,d-1}, X_{i,d+1}, \dots, X_{i,D})$$

⋮

$$X_{i+1,D} \sim p(\cdot | X_{i+1,1}, \dots, X_{i+1,D-1})$$

Note well: Each new draw $X_{i+1,d}$ is used *immediately* to update the next dimension $d + 1$.

The MCMC algorithm that generates vector X_1, X_2, \dots as above is called a **Gibbs sampler**.

Relationship to Metropolis-Hastings

- For each dimension $d \in \{1, \dots, D\}$, the Markov process above defines a process $X_{1,d}, X_{2,d}, \dots$, which is again a Markov process. One can show that this is a MH sampler, so a Gibbs sampler with D full conditionals is a family of coupled MH samplers.
- These MH samplers all have acceptance probability 1, so *proposals in Gibbs sampling are always accepted*.

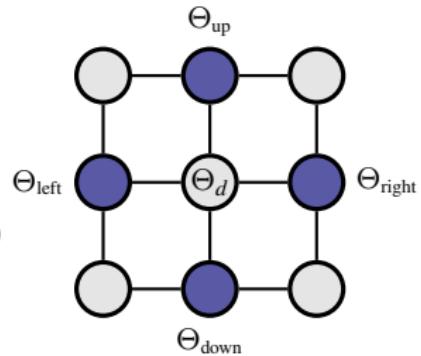
EXAMPLE: MRF

In a MRF with D nodes, each dimension d corresponds to one vertex.

Full conditionals

In a grid with 4-neighborhoods, for instance, the Markov property implies that

$$p(\theta_d | \theta_1, \dots, \theta_{d-1}, \theta_{d+1}, \dots, \theta_D) = p(\theta_d | \theta_{\text{left}}, \theta_{\text{right}}, \theta_{\text{up}}, \theta_{\text{down}})$$



Specifically: Potts model with binary weights

Recall that, for sampling, knowing only \tilde{p} (unnormalized) is sufficient:

$$\begin{aligned} \tilde{p}(\theta_d | \theta_1, \dots, \theta_{d-1}, \theta_{d+1}, \dots, \theta_D) &= \\ \exp \left(\beta (\mathbb{I}\{\theta_d = \theta_{\text{left}}\} + \mathbb{I}\{\theta_d = \theta_{\text{right}}\} + \mathbb{I}\{\theta_d = \theta_{\text{up}}\} + \mathbb{I}\{\theta_d = \theta_{\text{down}}\}) \right) \end{aligned}$$

This is clearly very efficiently computable.

EXAMPLE: MRF

Sampling the Potts model

Each step of the sampler generates a sample

$$\theta_i = (\theta_{i,1}, \dots, \theta_{i,D}) ,$$

where D is the number of vertices in the grid.

Gibbs sampler

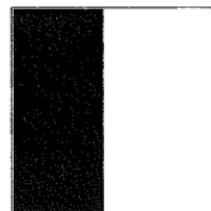
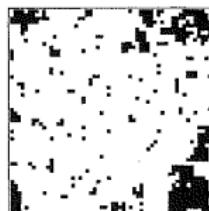
Each step of the Gibbs sampler generates n updates according to

$$\theta_{i+1,d} \sim p(\cdot | \theta_{i+1,1}, \dots, \theta_{i+1,d-1}, \theta_{i,d+1}, \dots, \theta_{i,D})$$

$$\propto \exp\left(\beta(\mathbb{I}\{\theta_{i+1,d} = \theta_{\text{left}}\} + \mathbb{I}\{\theta_{i+1,d} = \theta_{\text{right}}\} + \mathbb{I}\{\theta_{i+1,d} = \theta_{\text{up}}\} + \mathbb{I}\{\theta_{i+1,d} = \theta_{\text{down}}\})\right)$$

Recall the Ising model example

Samples from an Ising model on a 56×56 grid graph.

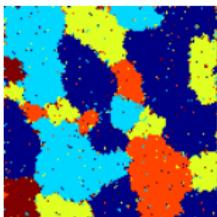


Increasing β \longrightarrow

BURN-IN MATTERS

This example is due to Erik Sudderth (UC Irvine).

MRFs as "segmentation" priors

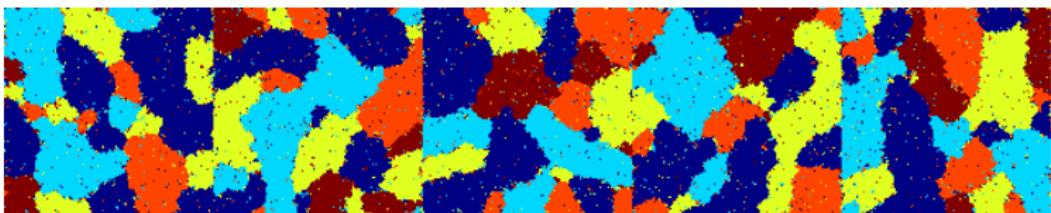


- MRFs were introduced as tools for image smoothing and segmentation by D. and S. Geman in 1984.
- They sampled from a Potts model with a Gibbs sampler, discarding 200 iterations as burn-in.
- Such a sample (after 200 steps) is shown above, for a Potts model in which each variable can take one out of 5 possible values.
- These patterns led computer vision researchers to conclude that MRFs are "natural" priors for image segmentation, since samples from the MRF resemble a segmented image.

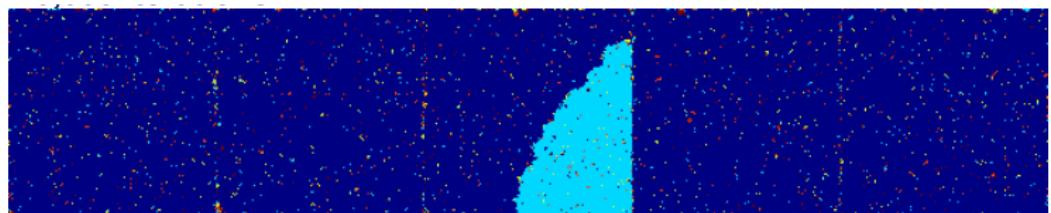
EXAMPLE: BURN-IN MATTERS

E. Sudderth and M. I. Jordan ran a Gibbs sampler on the same model, and recorded the state of the chain once after 200 iterations (as Geman & Geman had done), and again after 10000 iterations:

200 iterations



10000 iterations



Chain 1

Chain 5

- The "segmentation" patterns visible after 200 iterations are not sampled from the MRF distribution $p \equiv P_{\text{inv}}$, but rather from $P_{200} \neq P_{\text{inv}}$.
- The patterns do not show that MRFs are "natural" priors for segmentation problems, but simply that *the sampler's Markov chain is still in burn-in*.
- MRFs are smoothness priors, not segmentation priors.

OPTIMIZATION

MOTIVATION

The way machine learning applies models to data can roughly be categorized into two ways:

Optimization:

- The solution is a specific value.
- We define mathematically what a “good” solution is and search for the best one.

Simulation:

- The solution is given by distribution (e.g. the distribution itself, an expectation, etc)
- We approximate the solution by samples drawn from the distribution.

We will discuss optimization methods next, and simulation methods later in the course.

Extremal Principles

| | Purpose | Objective function |
|-------------------------------|----------------------------|--|
| Maximum likelihood estimation | Fit a statistical model | Likelihood |
| Empirical risk minimization | Fit a classifier/predictor | Error rate (more generally: empirical risk) |
| Variational inference | Approximate a posterior | Distance between approximate and true posterior |

The list is far from exhaustive.

TERMINOLOGY

Min and argmin

$\min_x f(x) =$ smallest value of $f(x)$ for any x

$\arg \min_x f(x) =$ value of x for which $f(x)$ is minimal

Minimum with respect to subset of arguments

$\min_x f(x, y) =$ smallest value of $f(x, y)$ for any x if y is kept fixed

Optimization problem

For a given function $f : \mathbb{R}^d \rightarrow \mathbb{R}$, a problem of the form

$$\text{find } x^* := \arg \min_x f(x)$$

is called a **minimization problem**. If $\arg \min$ is replaced by $\arg \max$, it is a **maximization problem**. Minimization and maximization problems are collectively referred to as **optimization problems**.

MINIMIZATION VS MAXIMIZATION

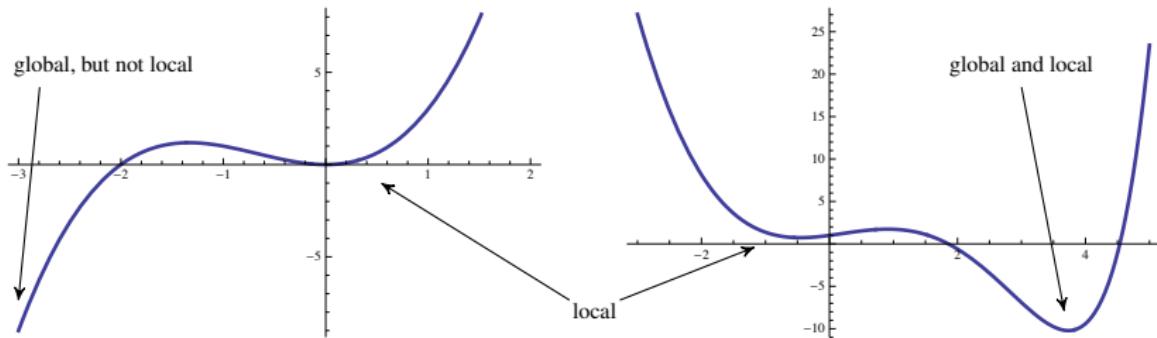
For any function f , we have

$$\min f(x) = - \max(-f(x)) \quad \text{and} \quad \arg \min f(x) = \arg \max(-f(x))$$

That means:

- If we know how to minimize, we also know how to maximize, and vice versa.
- We do not have to solve both problems separately; we can just generically discuss minimization.

TYPES OF MINIMA



Local and global minima

A minimum of f at x is called:

- **Global** if f assumes no smaller value on its domain.
- **Local** if there is some open interval (a, b) containing x such that $f(x)$ is a global minimum of f restricted to that interval.

SOLVING OPTIMIZATION PROBLEMS

Analytic criteria for local minima

Recall that x is a local minimum of f if

$$f'(x) = 0 \quad \text{and} \quad f''(x) > 0 .$$

In \mathbb{R}^d ,

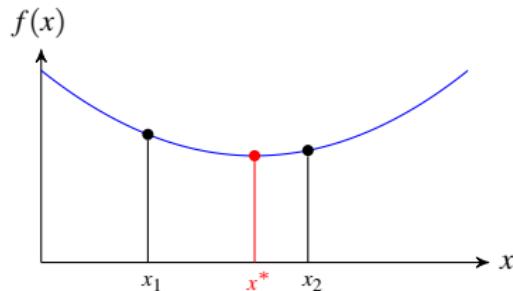
$$\nabla f(x) = 0 \quad \text{and} \quad H_f(x) = \left(\frac{\partial f}{\partial x_i \partial x_j}(x) \right)_{i,j=1,\dots,n} \text{ positive definite.}$$

The $d \times d$ -matrix $H_f(x)$ is called the **Hessian matrix** of f at x .

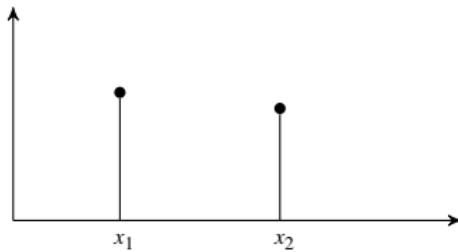
Typical situation

- Given is a function $f : \mathbb{R}^d \rightarrow \mathbb{R}$.
- The dimension d is usually very large.
(In neural network training problems: Often in the millions.)
- We cannot plot or “look at” the function.
- We can only evaluate its value $f(x)$ point by point.

ONE-DIMENSIONAL ILLUSTRATION



- Our goal is to find x^* .
- We can evaluate the function at points of our choice, say x_1 and x_2 .



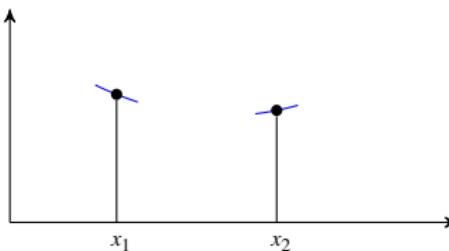
- However, we cannot “see” the function.
- All we know are values at a few points.

Task

Based on the values we know, we have to:

- Either make a decision what x^* is.
- Or gather more information, by evaluating f at additional points. In that case, we have to decide which point to evaluate next.

NUMERICAL OPTIMIZATION



- If we can compute the derivatives $f'(x_1)$ and $f'(x_2)$, we have (the slope of) linear approximations to f at both points that are locally exact.
- That is: We can substitute the derivatives for the two short blue lines in the figure.
- We can tell from the sign of the derivative in which direction the function decreases.
- We also know that $f'(x) = 0$ if x is a minimum.

MINIMIZATION STRATEGY

Basic idea

Start with some point x_0 . Compute the derivative $f'(x_0)$ at x . Then:

- “Move downhill”: Choose some $c > 0$, and set $x_1 = x_0 + c$ if $f'(x_0) < 0$ and $x_1 = x_0 - c$ if $f'(x_0) > 0$.
- Compute $f'(x_1)$. If it is 0 (possibly a minimum), stop.
- Otherwise, move downhill from x_1 , etc.

Observations

- Since the sign of f' is determined by whether f increases or decreases, we can summarize the case distinction above by setting

$$x_1 = x_0 - \text{sign}(f'(x_0)) \cdot c$$

- If f changes rapidly, it may be a good strategy to make a large step (choose a large c), since we presumably are still far from the minimum. If f changes slowly, c should be small.
- One way of doing so is to choose c as the magnitude of f' , since $|f'|$ has exactly this property. In that case:

$$x_1 = x_0 - \text{sign}(f'(x_0)) \cdot |f'(x_0)| = x_0 - f'(x_0)$$

The algorithm obtained by applying this step repeatedly is called **gradient descent**.

GRADIENT DESCENT

Gradient descent searches for a minimum of a differentiable function f .

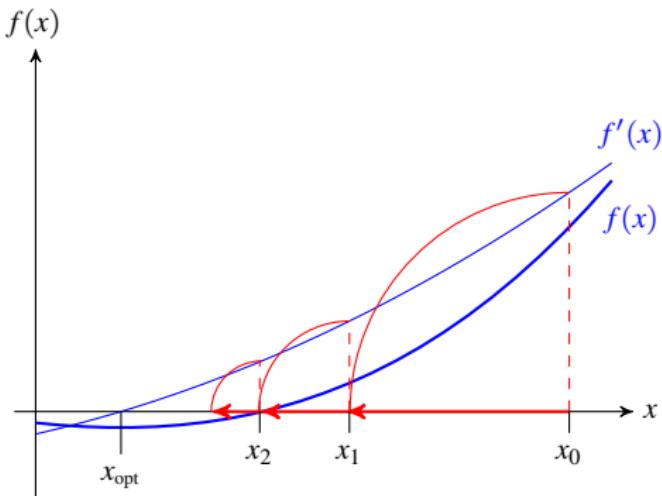
Algorithm

Start with some point $x_0 \in \mathbb{R}$ and fix a precision $\varepsilon > 0$.

Repeat for $n = 1, 2, \dots$:

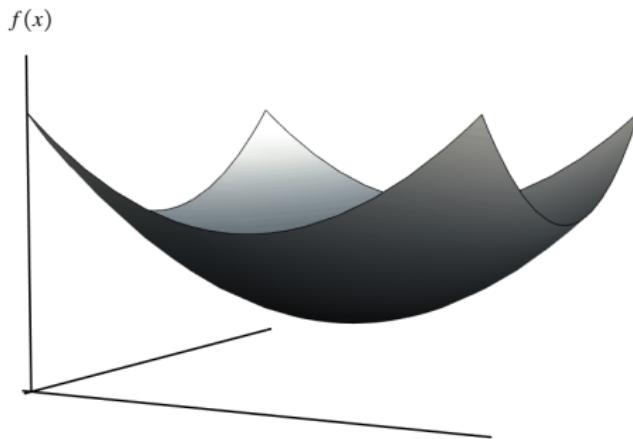
1. Check whether $|f'(x_n)| < \varepsilon$. If so, report the solution $x^* := x_n$ and terminate.
2. Otherwise, set

$$x_{n+1} := x_n - f'(x_n)$$



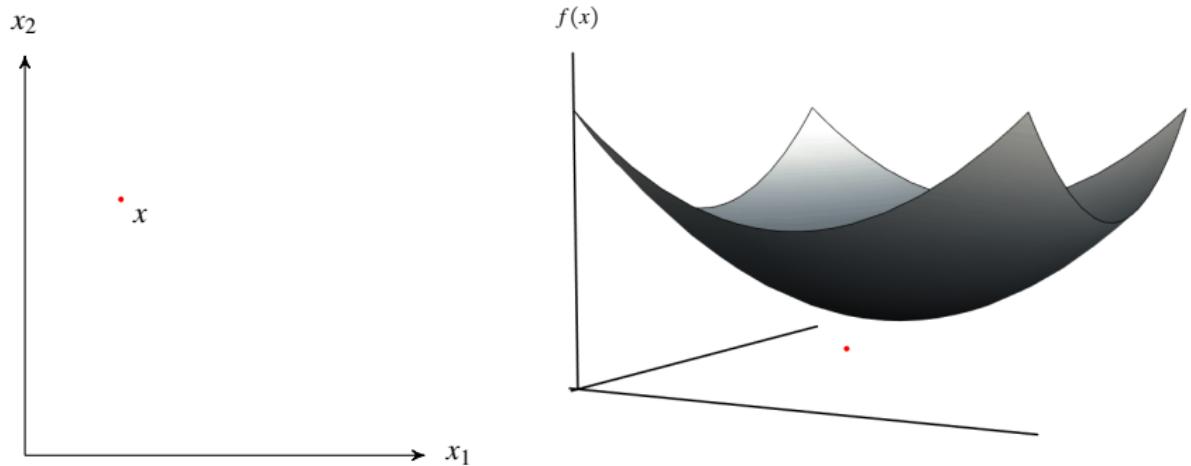
Mention numerical evaluation.

DERIVATIVES IN MULTIPLE DIMENSIONS



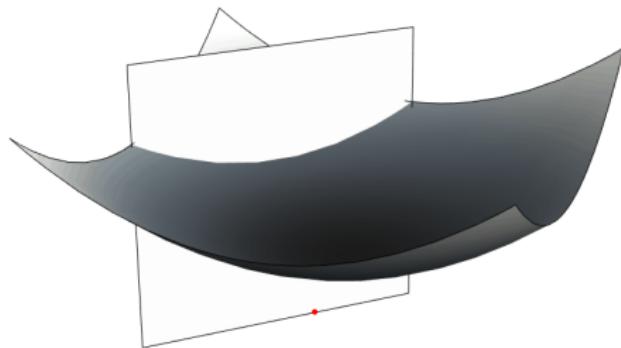
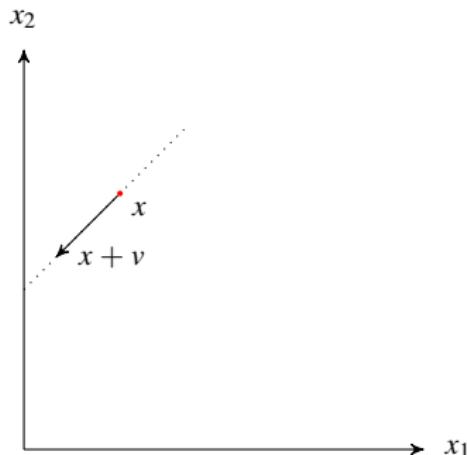
- We now ask how to define a derivative in multiple dimensions.
- Consider a function $f : \mathbb{R}^d \rightarrow \mathbb{R}$. What is the derivative of f at a point x ?
- For simplicity, we assume $d = 2$ (so that we can plot the function).

DERIVATIVES IN MULTIPLE DIMENSIONS



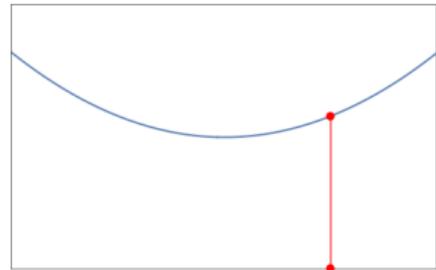
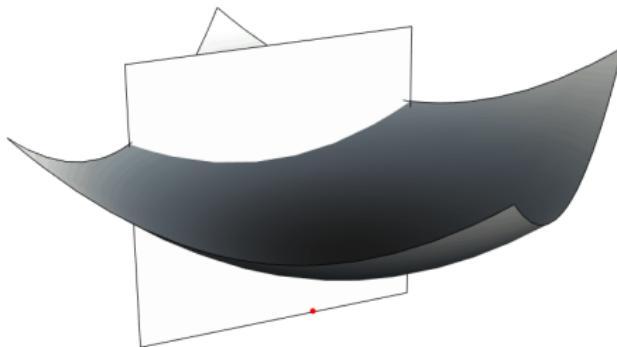
- We fix a point $x = (x_1, x_2)$ in \mathbb{R}^2 , marked red above.
- We will try to turn this into a 1-dimensional problem, so that we can use the definition of a derivative we already know.

REDUCING TO ONE DIMENSION



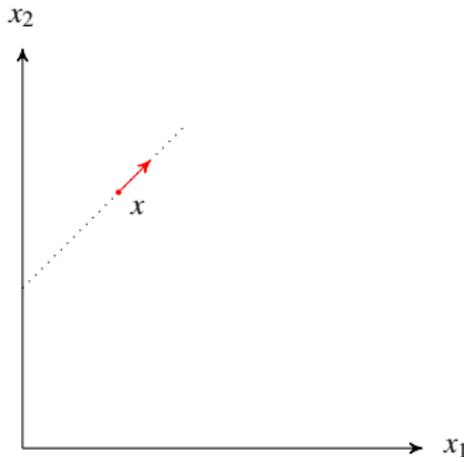
- To make the problem 1-dimensional, fix some vector $v \in \mathbb{R}_2$, and draw a line through x in direction of v .
- Then intersect f with a plane given by this line: In the coordinate system of f , choose the plane that contains the line and is orthogonal to \mathbb{R}^2 .
- The plane contains the point x .
- Note we can do that even if $d > 2$. We still obtain a plane.

REDUCING TO ONE DIMENSION



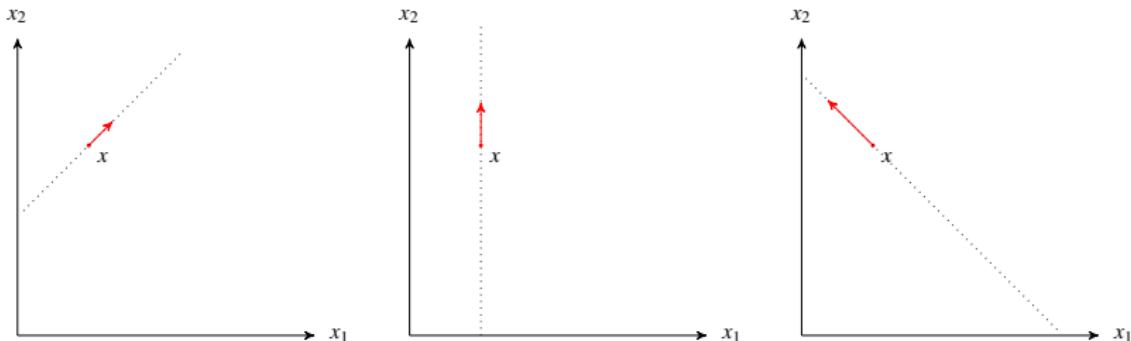
- The intersection of f with the plane is a 1-dimensional function f_H , and x corresponds to a point x_H in its domain.
- We can now compute the derivative f'_H of f_H at x_H . The idea is to use this as the derivative of f at x .

BACK TO MULTIPLE DIMENSIONS



- In the domain of f , we draw a vector from x in *direction of H* such that:
 1. The vector is oriented to point in the direction in which f_H increases.
 2. Its length is the value of the derivative $f'_H(x)$.
- That completely determines the vector (shown in red above).
- There is one problem still to be solved: f_H depends on H , that is, on the direction of the vector v . Which direction should we use?

THE GRADIENT



- We now rotate the plane H around x . For each position of the plane, we get a new derivative $f'_H(x)$, and a new red vector.
- We choose the plane for which f'_H is largest:

$$H^* := \arg \max_{\text{all rotations of } H} f'_H(x)$$

Provided that f_H is differentiable for all H , one can show that this is always unique (or $f'_H(x)$ is zero for all H).

- We then define the vector

$$\nabla f(x) := \text{vector given by } H^* \text{ as above}$$

The vector $\nabla f(x)$ is called the **gradient** of f at x .

PROPERTIES OF THE GRADIENT

The gradient $\nabla f(x)$ of $f : \mathbb{R}^d \rightarrow \mathbb{R}$ at a point $x \in \mathbb{R}^d$ is a vector in the domain \mathbb{R}^d in the direction in which f most rapidly increases at x .

- Recall that a contour line (or contour set) of f is a set of points along which f remains constant,

$$C[f, c] := \{x \in \mathbb{R}^d \mid f(x) = c\} \quad \text{for some } c \in \mathbb{R}.$$

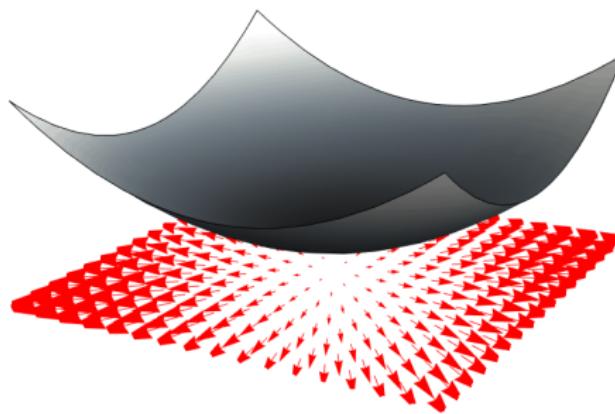
- One can show that if $C[f, c]$ contains x , the gradient at x is orthogonal to the contour:

$$\nabla f(x) \perp C[f, c] \quad \text{if } x \in C[f, c].$$

- Intuition: The gradient points in the direction of maximal change, whereas $C[f, c]$ is a direction in which there is no change. Locally, these two are orthogonal.

Gradients are orthogonal to contour lines.

GRADIENTS AND CONTOUR LINES



- For this parabolic function, all contour lines are concentric circles around the minimum.
- The picture above shows the gradients plotted at various points in the plane.

BASIC GRADIENT DESCENT

$$f : \mathbb{R}^d \rightarrow \mathbb{R}$$

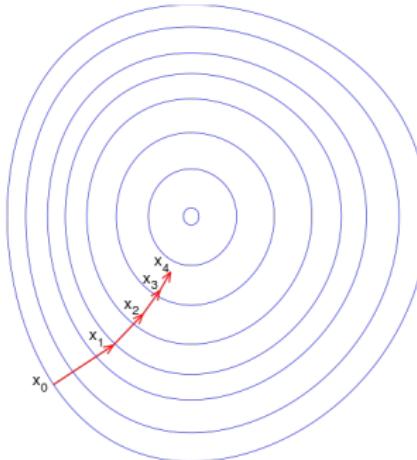
Algorithm

Start with some point $x_0 \in \mathbb{R}^d$ and fix a precision $\varepsilon > 0$.

Repeat for $n = 1, 2, \dots$:

1. Check whether $\|\nabla f(x_n)\| < \varepsilon$. If so, report the solution $x^* := x_n$ and terminate.
2. Otherwise, set

$$x_{n+1} := x_n - \nabla f(x_n)$$



GRADIENT DESCENT

$$f : \mathbb{R}^d \rightarrow \mathbb{R}$$

Algorithm

Start with some point $x_0 \in \mathbb{R}^d$ and fix a precision $\varepsilon > 0$.

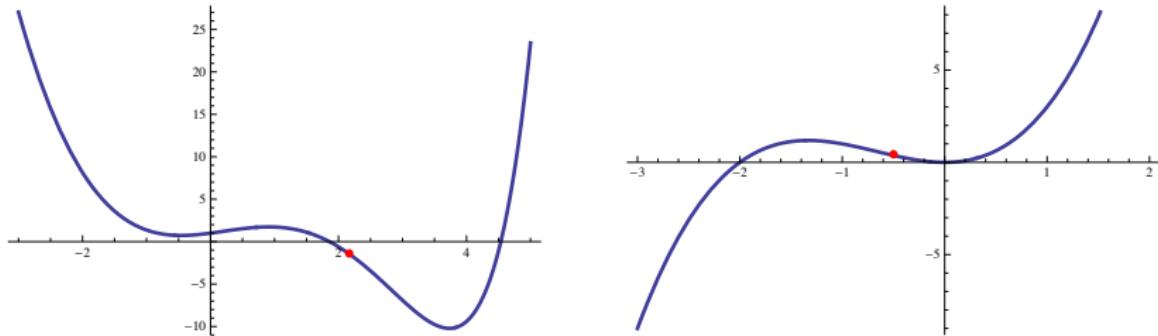
Repeat for $n = 1, 2, \dots$:

1. Check whether $\|\nabla f(x_n)\| < \varepsilon$. If so, report the solution $x^* := x_n$ and terminate.
2. Otherwise, set

$$x_{n+1} := x_n - \alpha(n) \nabla f(x_n)$$

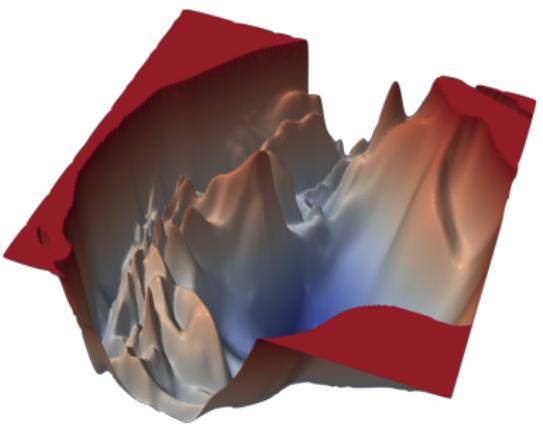
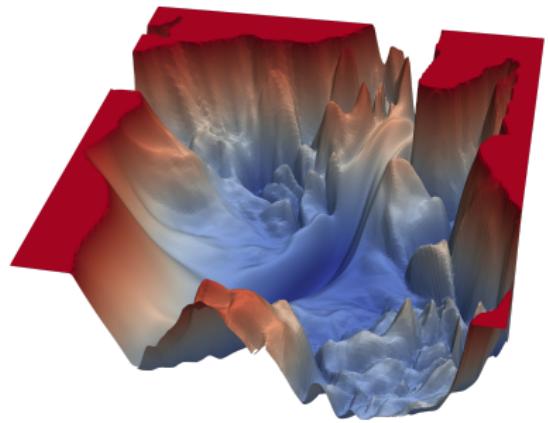
Here, $\alpha(n) > 0$ is a coefficient that may depend on n . It is called the **step size** in optimization, or the **learning rate** in machine learning.

GRADIENT DESCENT AND LOCAL MINIMA



- Suppose for both functions above, gradient descent is started at the point marked red.
- It will “walk downhill” as far as possible, then terminate.
- For the function on the left, the minimum it finds is global. For the function on the right, it is only a local minimum.
- Since the derivative at both minima is 0, gradient descent cannot detect whether they are global or local.

For smooth functions, gradient descent finds *local* minima. If the function is complicated, there may be no way to tell whether the solution is also a global minimum.



Mention saddle points.

OUTLOOK

Summary so far

- The derivative/gradient provides local information about how a function changes around a point x .
- Optimization algorithms: If we know the gradient at our current location x , we can use this information to make a step in “downhill” direction, and move closer to a (local) minimum.

What we do not know yet

That assumes that we can compute the gradient. There are two possibilities:

- For some functions, we are able to derive $\nabla f(x)$ as a function of x . Gradient descent can evaluate the gradient by evaluating that function.
- Otherwise, we have to estimate $\nabla f(x)$ by evaluating the function f at points close to x .

For now, we will assume that we can compute the gradient as a function.

Next: Newton’s method

- Gradient descent is a **first-order method**. It uses only the first derivative.
- A similar method that uses two derivatives is called Newton’s method (or the Newton–Raphson algorithm).
- Roughly speaking, higher-order methods converge in fewer steps, at the price of more computation per step.

NEWTON'S METHOD: ROOTS

Algorithm

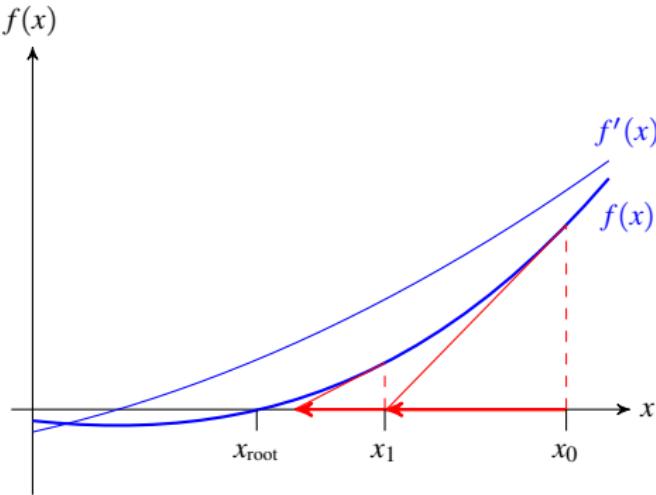
Newton's method searches for a **root** of f , i.e. it solves the equation $f(x) = 0$.

1. Start with some point $x \in \mathbb{R}$ and fix a precision $\varepsilon > 0$.

2. Repeat for $n = 1, 2, \dots$

$$x_{n+1} := x_n - f(x_n)/f'(x_n)$$

3. Terminate when $|f(x_n)| < \varepsilon$.



Function evaluation

Most numerical evaluations of functions (\sqrt{a} , $\sin(a)$, $\exp(a)$, etc) are implemented using Newton's method. To evaluate g at a , we have to transform $x = g(a)$ into an equivalent equation of the form

$$f(x, a) = 0 .$$

We then fix a and solve for x using Newton's method for roots.

Example: Square root

To evaluate $g(a) = \sqrt{a}$, we can solve

$$f(x, a) = x^2 - a = 0 .$$

This is essentially how `sqrt()` is implemented in the standard C library.

NEWTON'S METHOD: MINIMA

Algorithm

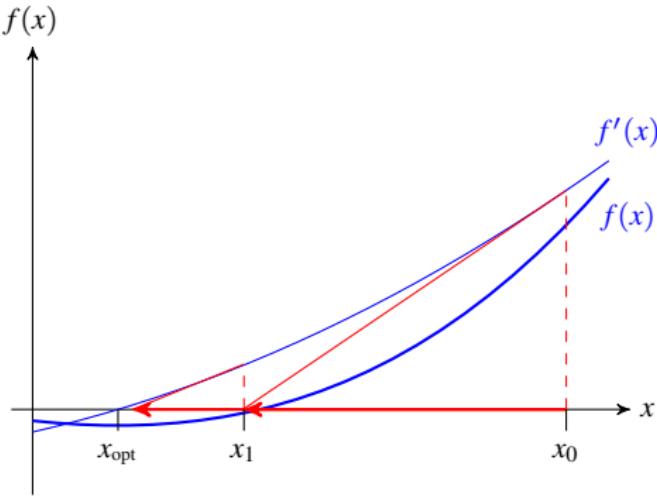
We can use Newton's method for minimization by applying it to solve $f'(x) = 0$.

1. Start with some point $x \in \mathbb{R}$ and fix a precision $\varepsilon > 0$.

2. Repeat for $n = 1, 2, \dots$

$$x_{n+1} := x_n - f'(x_n)/f''(x_n)$$

3. Terminate when $|f'(x_n)| < \varepsilon$.



MULTIPLE DIMENSIONS

Recall: Gradient descent

$$x_{n+1} := x_n - \nabla f(x_n)$$

Newton's method for minima

$$x_{n+1} := x_n - H_f^{-1}(x_n) \cdot \nabla f(x_n)$$

That requires that the matrix $H_f(x)$ is invertible.

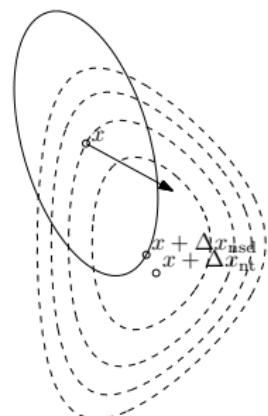
The Hessian measures the curvature of f .

Effect of the Hessian

Multiplication by H_f^{-1} in general changes the direction of $\nabla f(x_n)$.

The correction takes into account how $\nabla f(x)$ changes away from x_n , as estimated using the Hessian at x_n .

Figure: Arrow is ∇f , $x + \Delta x_{\text{nt}}$ is Newton step.



[Figure: From Boyd & Vandenberghe, "Convex Optimization"]

Convergence

- The algorithm always converges if $f'' > 0$ (or H_f positive definite).
- The speed of convergence separates into two phases:
 - In a (possibly small) region around the minimum, f can always be approximated by a quadratic function.
 - Once the algorithm reaches that region, the error decreases at quadratic rate.
Roughly speaking, the number of correct digits in the solution doubles in each step.
 - Before it reaches that region, the convergence rate is linear.

High dimensions

- The required number of steps hardly depends on the dimension of \mathbb{R}^d . Even in \mathbb{R}^{10000} , you can usually expect the algorithm to reach high precision in half a dozen steps.
- Caveat I: The individual steps can become very expensive, since we have to invert H_f in each step, which is of size $d \times d$.
- Caveat II: High-dimensional functions tend to have many more local minima than low-dimensional ones. Even if Newton still converges quickly, we have to ask even more carefully what it is converging to.

NEXT: CONSTRAINED OPTIMIZATION

So far

- If f is differentiable, we can search for local minima using gradient descent.
- If f is sufficiently nice (twice continuously differentiable), we know how to speed up the search process using Newton's method.

Constrained problems

- The numerical minimizers use the criterion $\nabla f(x) = 0$ for the minimum.
- In a constrained problem, the minimum is *not* identified by this criterion.

Next steps

We will figure out how the constrained minimum can be identified. We have to distinguish two cases:

- Problems involving only equalities as constraints (easy).
- Problems also involving inequalities (a bit more complex).

CONSTRAINED OPTIMIZATION

- An **optimization problem** for a given function $f : \mathbb{R}^d \rightarrow \mathbb{R}$ is a problem of the form

$$\min_x f(x)$$

which we read as "find $x^* = \arg \min_x f(x)$ ".

- A **constrained optimization problem** adds additional requirements on x ,

$$\min_x f(x)$$

subject to $x \in G$,

where $G \subset \mathbb{R}^d$ is called the **feasible set**.

- The set G is often defined by equations, e.g.

$$\min_x f(x)$$

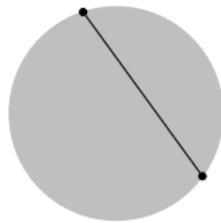
subject to $g(x) = 0$

The equation g is called a **constraint**. The constraint $g(x) = 0$ above is also called an **equality constraint**, whereas one of the form $g(x) \geq 0$ is an **inequality constraint**.

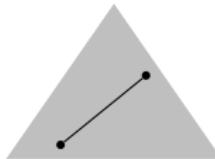
CONVEX SETS

Definition

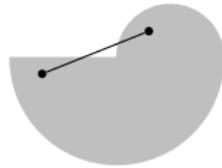
A set $A \subset \mathbb{R}^d$ is called **convex** if, for every two points $x, y \in A$, the straight line connecting x and y is completely contained in A .



convex



convex



not convex

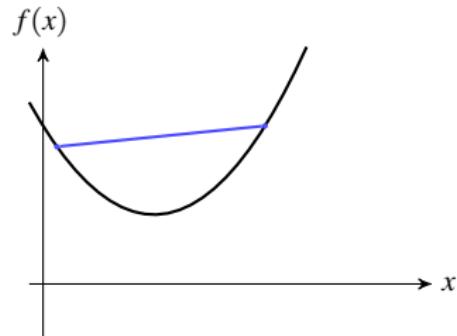
Quantitatively

$$A \text{ is convex if and only if } \lambda x + (1 - \lambda)y \in A \quad \text{for all } x, y \in A \text{ and } \lambda \in [0, 1].$$

CONVEX FUNCTIONS

A function f is **convex** if every line segment between function values lies above the graph of f .

- Equivalently:
If the area above (!) the curve is a convex set.
- Quantitatively: f is convex if
$$\lambda f(x) + (1 - \lambda)f(y) \geq f(\lambda x + (1 - \lambda)y)$$
for all x and y in the domain of f and all $\lambda \in [0, 1]$.
- A twice differentiable function is convex if $f''(x) \geq 0$ (or $H_f(x)$ positive semidefinite) for all x .



Implications for optimization

If f is convex, then:

- $f'(x) = 0$ is a sufficient criterion for a minimum.
- Local minima are global.
- If f is **strictly convex** ($f'' > 0$ or H_f positive definite), there is only one minimum (which is both global and local).

OPTIMIZATION UNDER CONSTRAINTS

Objective

$$\begin{aligned} & \min f(x) \\ \text{subject to } & g(x) = 0 \end{aligned}$$

Idea

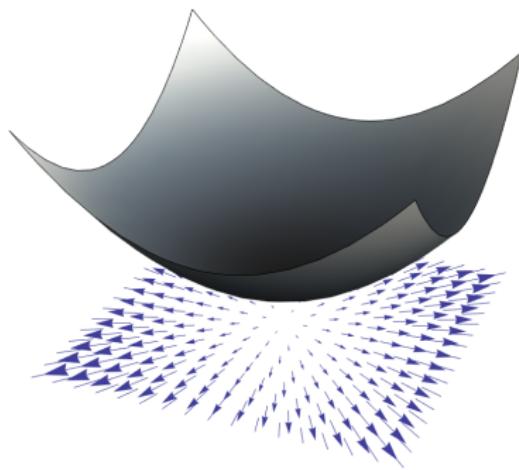
- The feasible set is the set of points x which satisfy $g(x) = 0$,

$$G := \{x \mid g(x) = 0\}.$$

If g is reasonably smooth, G is a smooth surface in \mathbb{R}^d .

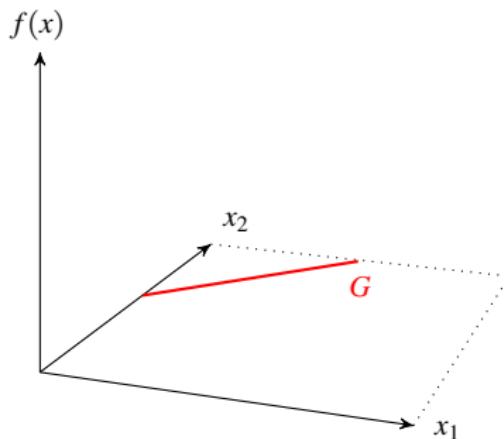
- We restrict the function f to this surface and call the restricted function f_g .
- The constrained optimization problem says that we are looking for the minimum of f_g .

LAGRANGE OPTIMIZATION



$$f(x) = x_1^2 + x_2^2$$

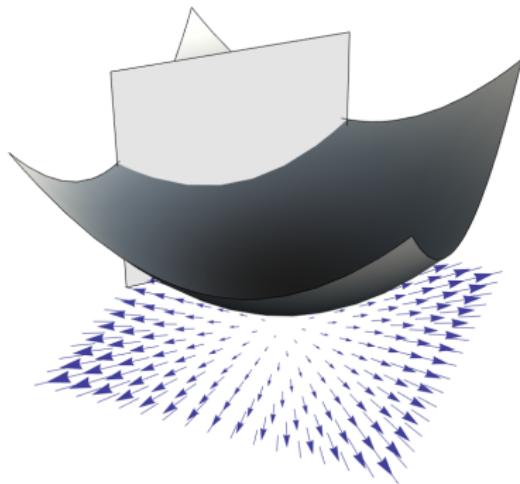
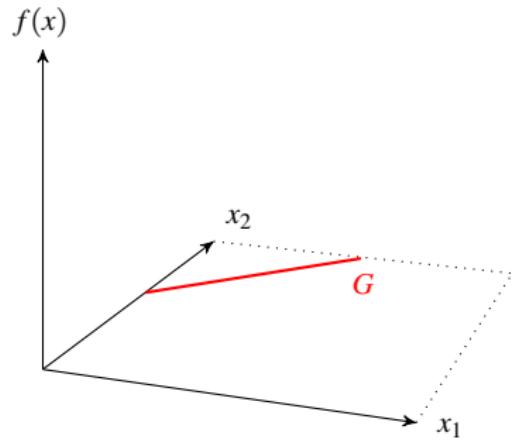
The blue arrows are the gradients $\nabla f(x)$ at various values of x .



Constraint g .

Here, g is linear, so the graph of g is a (sloped) affine plane. The intersection of the plane with the x_1 - x_2 -plane is the set G of all points x with $g(x) = 0$.

LAGRANGE OPTIMIZATION



- We can make the function f_g given by the constraint $g(x) = 0$ visible by placing a plane vertically through G . The graph of f_g is the intersection of the graph of f with the plane.
- Here, f_g has parabolic shape.
- The gradient of f at the minimum of f_g is *not* 0.

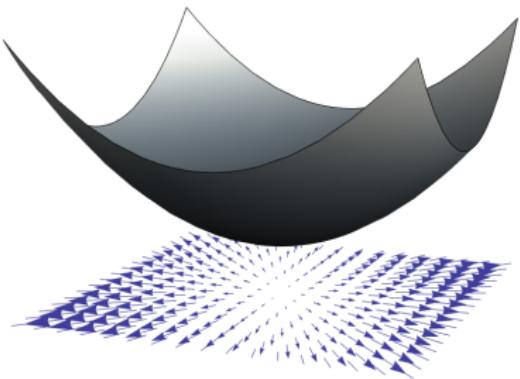
GRADIENTS AND CONTOURS

Fact

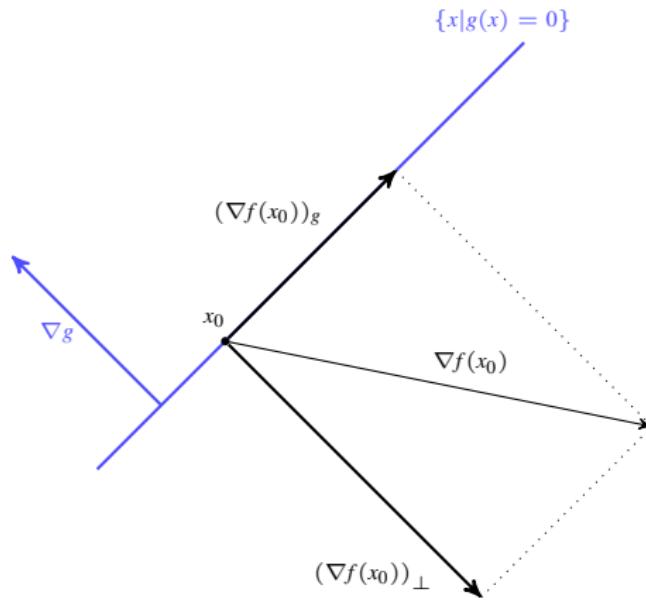
Gradients are orthogonal to contour lines.

Intuition

- The gradient points in the direction in which f grows most rapidly.
- Contour lines are sets along which f does not change.



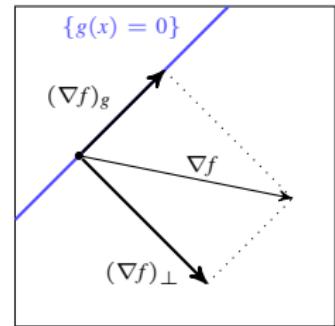
THE CRUCIAL BIT



AGAIN, IN DETAIL.

Idea

- Decompose ∇f into a component $(\nabla f)_g$ in the set $\{x \mid g(x) = 0\}$ and a remainder $(\nabla f)_{\perp}$.
- The two components are orthogonal.
- If f_g is minimal within $\{x \mid g(x) = 0\}$, the component within the set vanishes.
- The remainder need not vanish.



Consequence

- We need a criterion for $(\nabla f)_g = 0$.

Solution

- If $(\nabla f)_g = 0$, then ∇f is orthogonal to the set $g(x) = 0$.
- Since gradients are orthogonal to contours, and the set is a contour of g , ∇g is also orthogonal to the set.
- Hence: At a minimum of f_g , the two gradients point in the same direction:
$$\nabla f + \lambda \nabla g = 0 \text{ for some scalar } \lambda \neq 0.$$

SOLUTION: CONSTRAINED OPTIMIZATION

Solution

The constrained optimization problem

$$\begin{aligned} \min_x \quad & f(x) \\ \text{s.t.} \quad & g(x) = 0 \end{aligned}$$

is solved by solving the equation system

$$\begin{aligned} \nabla f(x) + \lambda \nabla g(x) &= 0 \\ g(x) &= 0 \end{aligned}$$

The vectors ∇f and ∇g are d -dimensional, so the system contains $d + 1$ equations for the $d + 1$ variables x_1, \dots, x_d, λ .

INEQUALITY CONSTRAINTS

Objective

For a function f and a convex function g , solve

$$\begin{aligned} & \min f(x) \\ & \text{subject to } g(x) \leq 0 \end{aligned}$$

i.e. we replace $g(x) = 0$ as previously by $g(x) \leq 0$. This problem is called an optimization problem with **inequality constraint**.

Feasible set

We again write G for the set of all points which satisfy the constraint,

$$G := \{x \mid g(x) \leq 0\}.$$

G is often called the **feasible set** (the same name is used for equality constraints).

TWO CASES

Case distinction

1. The location x of the minimum can be in the *interior* of G
2. x may be on the *boundary* of G .

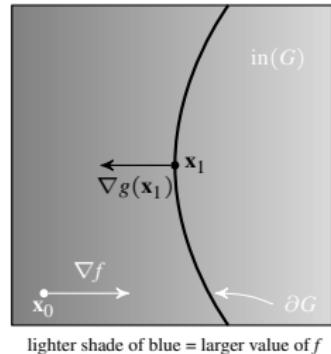
Decomposition of G

$$G = \text{in}(G) \cup \partial G = \text{interior} \cup \text{boundary}$$

The interior is given by $g(x) < 0$, the boundary by $g(x) = 0$.

Criteria for minimum

1. **In interior:** $f_g = f$ and hence $\nabla f_g = \nabla f$. We have to solve a standard optimization problem with criterion $\nabla f = 0$.
2. **On boundary:** Here, $\nabla f_g \neq \nabla f$. Since $g(x) = 0$, the geometry of the problem is the same as we have discussed for equality constraints, with criterion $\nabla f = \lambda \nabla g$.
However: In this case, the sign of λ matters.



ON THE BOUNDARY

Observation

- An extremum on the boundary is a minimum only if ∇f points *into* G .
- Otherwise, it is a maximum instead.

Criterion for minimum on boundary

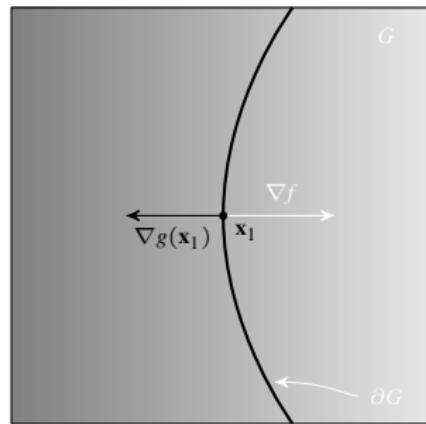
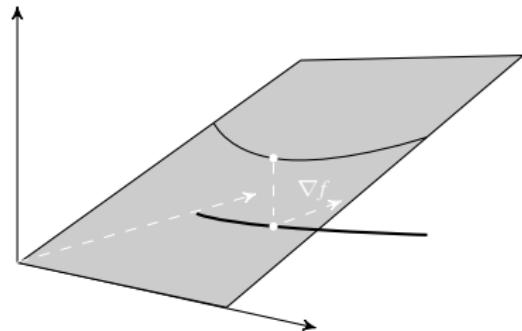
Since ∇g points *away* from G (since g increases away from G), ∇f and ∇g have to point in opposite directions:

$$\nabla f = \lambda \nabla g \quad \text{with } \lambda < 0$$

Convention

To make the sign of λ explicit, we constrain λ to positive values and instead write:

$$\begin{aligned} \nabla f &= -\lambda \nabla g \\ \text{s.t. } \lambda &> 0 \end{aligned}$$



COMBINING THE CASES

Combined problem

$$\begin{aligned}\nabla f &= -\lambda \nabla g \\ \text{s.t.} \quad g(x) &\leq 0 \\ &\lambda = 0 \text{ if } x \in \text{in}(G) \\ &\lambda > 0 \text{ if } x \in \partial G\end{aligned}$$

Can we get rid of the "if $x \in \cdot$ " distinction?

Yes: Note that $g(x) < 0$ holds if x is in the interior, and $g(x) = 0$ on the boundary.

Hence, we always have either $\lambda = 0$ or $g(x) = 0$ (and never both).

That means we can substitute

$$\begin{aligned}\lambda &= 0 \text{ if } x \in \text{in}(G) \\ &\lambda > 0 \text{ if } x \in \partial G\end{aligned}$$

by

$$\lambda \cdot g(x) = 0 \quad \text{and} \quad \lambda \geq 0 .$$

SOLUTION: INEQUALITY CONSTRAINTS

Combined solution

The optimization problem with inequality constraints

$$\begin{aligned} & \min f(x) \\ \text{subject to } & g(x) \leq 0 \end{aligned}$$

can be solved by solving

$$\begin{array}{ll} \nabla f(x) = -\lambda \nabla g(x) \\ \text{s.t.} \quad \lambda g(x) = 0 \\ & g(x) \leq 0 \\ & \lambda \geq 0 \end{array} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \leftarrow \begin{array}{l} \text{system of } d+1 \text{ equations for } d+1 \\ \text{variables } x_1, \dots, x_d, \lambda \end{array}$$

These conditions are known as the **Karush-Kuhn-Tucker** (or **KKT**) conditions.

REMARKS

Haven't we made the problem more difficult?

- To simplify the minimization of f for $g(x) \leq 0$, we have made f more complicated and added a variable and two constraints. Well done.
- However: In the original problem, we *do not know how to minimize* f , since the usual criterion $\nabla f = 0$ does not work.
- By adding λ and additional constraints, we have reduced the problem to solving a system of equations.

Summary: Conditions

| Condition | Ensures that... | Purpose |
|--------------------------------------|--|--|
| $\nabla f(x) = -\lambda \nabla g(x)$ | If $\lambda = 0$: ∇f is 0 If $\lambda > 0$: ∇f is anti-parallel to ∇g | Opt. criterion inside G |
| $\lambda g(x) = 0$ | $\lambda = 0$ in interior of G | Opt. criterion on boundary |
| $\lambda \geq 0$ | ∇f cannot flip to orientation of ∇g | Distinguish cases in(G) and ∂G Optimum on ∂G is minimum |

WHY SHOULD g BE CONVEX?

More precisely

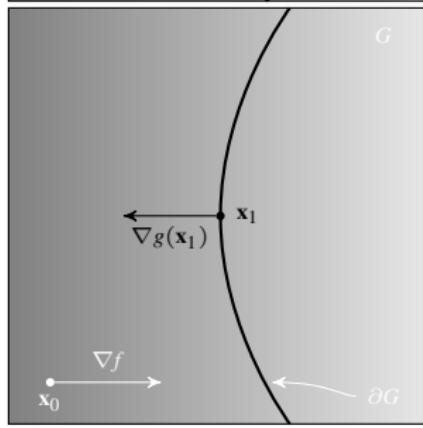
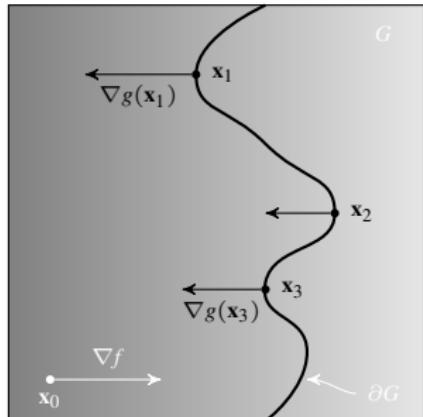
If g is a convex function, then $G = \{x \mid g(x) \leq 0\}$ is a convex set. Why do we require convexity of G ?

Problem

If G is not convex, the KKT conditions do not guarantee that x is a minimum. (The conditions still hold, i.e. if G is not convex, they are necessary conditions, but not sufficient.)

Example (Figure)

- f is a linear function (lighter color = larger value)
- ∇f is identical everywhere
- If G is not convex, there can be several points (here: $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$) which satisfy the KKT conditions. Only \mathbf{x}_1 minimizes f on G .
- If G is convex, such problems cannot occur.



INTERIOR POINT METHODS

Numerical methods for constrained problems

Once we have transformed our problem using Lagrange multipliers, we still have to solve a problem of the form

$$\begin{aligned}\nabla f(x) &= -\lambda \nabla g(x) \\ \text{s.t.} \quad \lambda g(x) &= 0 \quad \text{and} \quad g(x) \leq 0 \quad \text{and} \quad \lambda \geq 0\end{aligned}$$

numerically.

BARRIER FUNCTIONS

Idea

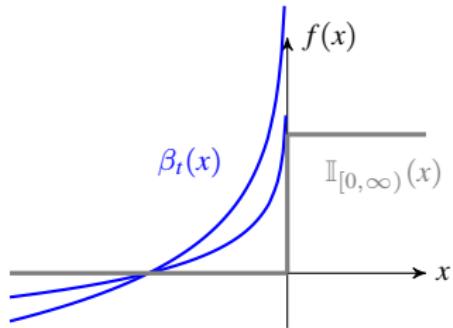
A constraint in the problem

$$\min f(x) \quad \text{s.t.} \quad g(x) < 0$$

can be expressed as an indicator function:

$$\min f(x) + \text{const.} \cdot \mathbb{I}_{[0, \infty)}(g(x))$$

The constant must be chosen large enough to enforce the constraint.



Problem: The indicator function is piece-wise constant and not differentiable at 0. Newton or gradient descent are not applicable.

Barrier function

A **barrier function** approximates $\mathbb{I}_{[0, \infty)}$ by a smooth function, e.g.

$$\beta_t(x) := -\frac{1}{t} \log(-x) .$$

NEWTON FOR CONSTRAINED PROBLEMS

Interior point methods

We can (approximately) solve

$$\min f(x) \text{ s.t. } g_i(x) < 0 \quad \text{for } i = 1, \dots, m$$

by solving

$$\min f(x) + \sum_{i=1}^m \beta_{i,t}(x) .$$

with one barrier function $\beta_{i,t}$ for each constraint g_i .

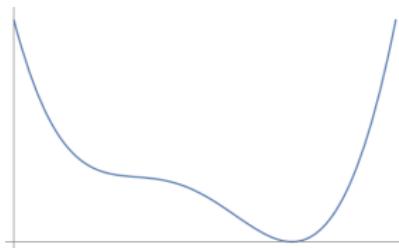
We do not have to adjust a multiplicative constant since $\beta_t(x) \rightarrow \infty$ as $x \nearrow 0$.

Constrained problems: General solution strategy

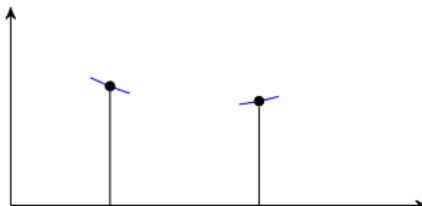
1. Convert constraints into solvable problem using Lagrange multipliers.
2. Convert constraints of transformed problem into barrier functions.
3. Apply numerical optimization (usually Newton's method).

RELEVANCE OF CONVEXITY

A common textbook claim is that convexity is important for optimization because convex functions have only one local and global minimum. That is correct, but not really the whole story.



Not convex, but unique minimum and well-suited for numerical optimization.



Recall that a numerical optimization algorithm can only query a function at points.

Convexity allows us to draw *global* conclusions from *local* properties.

Convexity as a generalization of linearity

- Constant functions: If we know $f(x)$ at a single point x , we know f .
- Linear functions: If we know $f(x)$ and $\nabla f(x)$ at a single point, we know f .
- Convex functions: If we know $f(x)$ and $\nabla f(x)$ at a single point, we know “on which side of x ” the minimum occurs (that is: in which half-space).

There are various other global properties of convex functions that are determined by their behavior on the neighborhood of a single point, some of which are much deeper and more surprising than the one above.

STOCHASTIC GRADIENTS

If ε is a random variable with $\mathbb{E}[\varepsilon] = 0$, then

$$\widehat{\nabla}f(x) := \nabla f(x) + \varepsilon$$

is called a **stochastic gradient** of f at x .

Stochastic gradient descent

Substituting into gradient descent with step size $\alpha : \mathbb{N} \rightarrow \mathbb{R}_+$:

$$\hat{x}_{n+1} = \hat{x}_n - \alpha(n) \widehat{\nabla}f(\hat{x}_n)$$

CAN SGD CONVERGE?

Compared to gradient descent

- Fix x_0 . Start a gradient descent sequence x_1, x_2, \dots and a SGD sequence $\hat{x}_1, \hat{x}_2, \dots$. Then

$$x_{n+1} = x_0 - \sum_{i=1}^n \alpha(i) \nabla f(x_i) \quad \text{and} \quad \hat{x}_{n+1} = x_0 - \sum_{i=1}^n \alpha(i) \widehat{\nabla} f(\hat{x}_i)$$

- Each stochastic gradient is of the form $\widehat{\nabla} f(\hat{x}_i) = \nabla f(\hat{x}_i) + \varepsilon_i$. Define δ_i as

$$\widehat{\nabla} f(\hat{x}_i) = \nabla f(x_i) + \delta_i$$

Note that $\delta_i \neq \varepsilon_i$ in general.

- We now have

$$\hat{x}_{n+1} = x_{n+1} - \sum_{i=1}^n \alpha(i) \delta_i$$

Convergence analysis

- We often ask convergence questions relative to gradient descent: If gradient descent converges for a given problem, would SGD also converge?
- The answer depends on the sequence $\alpha(1), \alpha(2), \dots$ and $\delta_1, \delta_2, \dots$. How dependent the random variables δ_n are is crucial.
- Even if $\varepsilon_1, \varepsilon_2, \dots$ are i.i.d., the same is typically *not* true for $\delta_1, \delta_2, \dots$.

CONVERGENCE CONDITIONS

Robbins-Monro conditions

$$\sum_{n=1}^{\infty} \alpha(n) = \infty$$

also relevant for gradient descent

$$\sum_{n=1}^{\infty} \alpha(n)^2 < \infty$$

variance condition

- The first condition ensures points arbitrarily far from x_0 are reachable. This is typically also required for ordinary gradient descent in \mathbb{R}^d .
- The second condition ensures finite variance.
- You will often encounter these conditions in books and articles. They are only meaningful if we also make assumptions on the dependence between $\varepsilon_1, \varepsilon_2, \dots$.

The variance condition

- For illustration, suppose $\delta_1, \delta_2, \dots$ are i.i.d. with variance σ^2 .
- Recall independent variables X, Y satisfy $\text{Var}[X + Y] = \text{Var}[X] + \text{Var}[Y]$.
- We hence have:

$$\text{Var}[\alpha(n)\delta_n] = \alpha(n)^2\sigma^2 \quad \text{and} \quad \text{Var}\left[\sum_{n=1}^{\infty} \alpha(n)\delta_n\right] = \left(\sum_n \alpha(n)^2\right)\sigma^2$$

The variance condition ensures the total variance is finite.

SGD IN MACHINE LEARNING

- For an additive objective f , the cost of computing a gradient scales with sample size:

$$f(X_1, \dots, X_n, \theta) = \frac{1}{n} \sum_{i=1}^n f(X_i, \theta) \quad \text{hence} \quad \nabla_{\theta} f(X_1, \dots, X_n, \theta) = \frac{1}{n} \sum_{i=1}^n \nabla_{\theta} f(X_i, \theta)$$

- A **mini batch** is a random subset $\tilde{X}_1, \dots, \tilde{X}_k$ of a large data set X_1, \dots, X_n (so $k < n$).
- A gradient is computed only for the cost on this subset.

Note X_i is now the i th data point, not the i th gradient step. The role of \hat{x}_n on previous slides is now assumed by $\hat{\theta}_n$.

Stochastic gradient view

- Let $\widehat{\nabla}_{\theta} f(\tilde{X}_1, \dots, \tilde{X}_k)$ be gradient computed on the mini batch.
- It deviates from the actual gradient by an error term ε :

$$\widehat{\nabla}_{\theta} f(\tilde{X}_1, \dots, \tilde{X}_k, \theta) = \nabla_{\theta} f(X_1, \dots, X_n, \theta) + \varepsilon$$

Since the mini batch is selected at random, ε is a random variable, and $\widehat{\nabla}_{\theta} f(\tilde{X}_1, \dots, \tilde{X}_k, \theta)$ is hence a stochastic gradient.