

Bayesian Inference for Sparse Factor Models

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February 1, 2020

1 Model

Suppose that we have a matrix $\mathbf{Y} \in \mathbb{R}^{G \times N}$ of observed gene expressions, where G is the number of genes, and N is the number of individuals. We wish to model gene expression as a weighted sum of K transcription factor activities: $y_{ij} = \sum_{k=1}^K l_{ik} f_{kj} + e_{ij}$, where l_{ik} is the regulatory weight of factor k on gene i , f_{kj} is the activation of factor k for individual j , and e_{ij} accounts for any corresponding residual noise. In matrix notation, the model is formulated as $\mathbf{Y} = \mathbf{L}\mathbf{F} + \mathbf{E}$. By assuming that the noise is independently distributed and follows a Gaussian distribution with gene-specific variance, the distribution of the gene expression \mathbf{Y} can be defined as

$$p(\mathbf{y}_{i\cdot} \mid \mathbf{L}, \mathbf{F}, \boldsymbol{\tau}) = \mathcal{N}(\mathbf{y}_{i\cdot} \mid \mathbf{F}^\top \mathbf{l}_i, \tau_i^{-1} \mathbf{I}),$$

where $\mathbf{y}_{i\cdot}$ and \mathbf{l}_i are column vectors indicating the i th row of \mathbf{Y} and \mathbf{L} respectively, and τ_i is the precision of Gaussian noise. This may also be written as $p(\mathbf{y}_{i\cdot} \mid \mathbf{L}, \mathbf{F}, \boldsymbol{\tau}) = \mathcal{N}(\mathbf{y}_{i\cdot} \mid \mathbf{L} \mathbf{f}_{\cdot j}, D_{\boldsymbol{\tau}}^{-1})$, where $\mathbf{y}_{\cdot j}$ indicates the j th column of \mathbf{Y} , and $D_{\mathbf{v}} = \text{diag}(\mathbf{v})$ for any vector \mathbf{v} .

As only a small subset of genes are regulated by each transcription factor, the loading matrix \mathbf{L} is known to be sparse. This is encoded with the following prior:

$$p(l_{ik} \mid z_{ik}, \alpha_k) = \begin{cases} \delta_0(l_{ik}) & \text{if } z_{ik} = 0 \\ \mathcal{N}(l_{ik} \mid 0, \alpha_k^{-1}) & \text{if } z_{ik} = 1 \end{cases}$$

where $z_{ik} = 0$ if gene i is not regulated by transcription factor k , otherwise l_{ik} follows a Gaussian distribution with factor-specific precision α_k . A connectivity matrix \mathbf{Z} stores the latent binary variables z_{ik} , and we define a Bernoulli prior for each of its elements:

$$p(z_{ik}) = \text{Bern}(z_{ik} \mid \pi_k),$$

where π_k are hyperparameters which control the sparsity of each factor.

To avoid identifiability issues caused by scaling, we define a unit Gaussian prior distribution for the factor matrix \mathbf{F} :

$$p(\mathbf{f}_{\cdot j}) = \mathcal{N}(\mathbf{f}_{\cdot j} \mid \mathbf{0}, \mathbf{I}).$$

Lastly, a gamma prior is defined for each of the precision parameters:

$$\begin{aligned} p(\tau_i) &= \Gamma(\tau_i \mid a_\tau, b_\tau) \\ p(\alpha_k) &= \Gamma(\alpha_k \mid a_\alpha, b_\alpha), \end{aligned}$$

where $a_\tau, b_\tau, a_\alpha, b_\alpha$ are hyperparameters to be specified.

2 Markov Chain Monte Carlo (MCMC)

2.1 Collapsed Gibbs sampling

We use collapsed Gibbs sampling to simulate the posterior, where the regulatory weights \mathbf{L} are marginalised out when computing the conditional distribution of the connectivity matrix \mathbf{Z} . This results in a sampler that is more efficient than a vanilla Gibbs sampler, as the autocorrelation between samples of \mathbf{Z} is reduced. We need to ensure that $l_{ik} = 0$ whenever $z_{ik} = 0$. This can be achieved by introducing modifications to the conditional distribution of \mathbf{Y} . We have

$$\begin{aligned}
p(\mathbf{l}_{i\cdot}, \mathbf{z}_{i\cdot} \mid \mathbf{Y}, \mathbf{F}, \boldsymbol{\tau}, \boldsymbol{\alpha}) &\propto \prod_{k: z_{ik}=1} \pi_k \sqrt{\frac{\alpha_k}{2\pi}} \times \prod_{k: z_{ik}=0} (1 - \pi_k) \delta_0(l_{ik}) \\
&\times \exp \left\{ -\frac{\tau_i}{2} \left(\mathbf{y}_{i\cdot} - [\mathbf{F}]_{\mathbf{z}_{i\cdot}}^\top [\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \right)^\top \left(\mathbf{y}_{i\cdot} - [\mathbf{F}]_{\mathbf{z}_{i\cdot}}^\top [\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \right) \right. \\
&\quad \left. - \frac{1}{2} [\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}}^\top [D\boldsymbol{\alpha}]_{\mathbf{z}_{i\cdot}} [\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \right\} \\
&\propto \prod_{k: z_{ik}=1} \pi_k \sqrt{\frac{\alpha_k}{2\pi}} \times \prod_{k: z_{ik}=0} (1 - \pi_k) \delta_0(l_{ik}) \\
&\times \exp \left\{ -\frac{1}{2} ([\mathbf{l}]_{\mathbf{z}_{i\cdot}} - \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}})^\top \Sigma_{\mathbf{l}_{i\cdot}}^{-1} ([\mathbf{l}]_{\mathbf{z}_{i\cdot}} - \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}}) + \frac{1}{2} \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}}^\top \Sigma_{\mathbf{l}_{i\cdot}}^{-1} \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}} \right\} \quad (1)
\end{aligned}$$

where

$$\begin{aligned}
[\mathbf{F}]_{\mathbf{z}_{i\cdot}} &= \text{matrix consisting of rows of } \mathbf{F} \text{ whose corresponding entries of } \mathbf{z}_{i\cdot} \text{ are equal to 1} \\
[\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} &= \text{vector consisting of entries of } \mathbf{l}_{i\cdot} \text{ whose corresponding entries of } \mathbf{z}_{i\cdot} \text{ are equal to 1} \\
[D\boldsymbol{\alpha}]_{\mathbf{z}_{i\cdot}} &= \text{matrix consisting of rows of } D\boldsymbol{\alpha} \text{ whose corresponding entries of } \mathbf{z}_{i\cdot} \text{ are equal to 1} \\
\Sigma_{\mathbf{l}_{i\cdot}} &= \left(\tau_i [\mathbf{F}]_{\mathbf{z}_{i\cdot}} [\mathbf{F}]_{\mathbf{z}_{i\cdot}}^\top + [D\boldsymbol{\alpha}]_{\mathbf{z}_{i\cdot}} \right)^{-1} \\
\boldsymbol{\mu}_{\mathbf{l}_{i\cdot}} &= \tau_i \Sigma_{\mathbf{l}_{i\cdot}} [\mathbf{F}]_{\mathbf{z}_{i\cdot}}^\top \mathbf{y}_{i\cdot},
\end{aligned}$$

and hence obtain the full conditional distribution of $\mathbf{l}_{i\cdot}$:

$$p([\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \mid \mathbf{Y}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha}) = \mathcal{N}([\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \mid \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}}, \Sigma_{\mathbf{l}_{i\cdot}}) \times \prod_{k: z_{ik}=0} \delta_0(l_{ik}). \quad (2)$$

Marginalising out $\mathbf{l}_{i\cdot}$ from Equation 1 gives a conditional distribution of z_{ik} :

$$p(z_{ik} \mid \mathbf{Y}, \mathbf{F}, \mathbf{Z}_{-ik}, \boldsymbol{\tau}, \boldsymbol{\alpha}) \propto \left(\frac{\alpha_k}{2\pi} \right)^{\frac{z_{ik}}{2}} \det |\Sigma_{\mathbf{l}_{i\cdot}}|^{\frac{1}{2}} \exp \left\{ \frac{1}{2} \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}}^\top \Sigma_{\mathbf{l}_{i\cdot}}^{-1} \boldsymbol{\mu}_{\mathbf{l}_{i\cdot}} \right\} \pi_k^{z_{ik}} (1 - \pi_k)^{1-z_{ik}}. \quad (3)$$

We also have

$$\begin{aligned}
p(\mathbf{f}_{\cdot j} \mid \mathbf{Y}, \mathbf{L}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha}) &\propto \exp \left\{ -\frac{1}{2} (\mathbf{y}_{\cdot j} - \mathbf{L} \mathbf{f}_{\cdot j})^\top D\boldsymbol{\tau} (\mathbf{y}_{\cdot j} - \mathbf{L} \mathbf{f}_{\cdot j}) - \frac{1}{2} \mathbf{f}_{\cdot j}^\top \mathbf{f}_{\cdot j} \right\} \\
&\propto \exp \left\{ -\frac{1}{2} (\mathbf{f}_{\cdot j} - \boldsymbol{\mu}_{\mathbf{f}_{\cdot j}})^\top \Sigma_{\mathbf{f}_{\cdot j}}^{-1} (\mathbf{f}_{\cdot j} - \boldsymbol{\mu}_{\mathbf{f}_{\cdot j}}) \right\}
\end{aligned}$$

where

$$\begin{aligned}
\Sigma_{\mathbf{f}_{\cdot j}} &= (\mathbf{L}^\top D\boldsymbol{\tau} \mathbf{L} + \mathbf{I})^{-1} \\
\boldsymbol{\mu}_{\mathbf{f}_{\cdot j}} &= \Sigma_{\mathbf{f}_{\cdot j}} \mathbf{L}^\top D\boldsymbol{\tau} \mathbf{y}_{\cdot j},
\end{aligned}$$

thus arriving at the full conditional distribution of $\mathbf{f}_{\cdot j}$:

$$p(\mathbf{f}_{\cdot j} \mid \mathbf{Y}, \mathbf{L}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha}) = \mathcal{N}(\mathbf{f}_{\cdot j} \mid \boldsymbol{\mu}_{\mathbf{f}_{\cdot j}}, \Sigma_{\mathbf{f}_{\cdot j}}). \quad (4)$$

Lastly, we have the full conditional distribution of τ_i :

$$p(\tau_i \mid \mathbf{Y}, \mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\alpha}) = \Gamma\left(\tau_i \mid a_\tau + \frac{N}{2}, b_\tau + \frac{1}{2} \left(\mathbf{y}_{i\cdot} - [\mathbf{F}]_{\mathbf{z}_{i\cdot}}^\top [\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \right)^\top \left(\mathbf{y}_{i\cdot} - [\mathbf{F}]_{\mathbf{z}_{i\cdot}}^\top [\mathbf{l}_{i\cdot}]_{\mathbf{z}_{i\cdot}} \right)\right), \quad (5)$$

and the full conditional distribution of α_k :

$$p(\alpha_k \mid \mathbf{Y}, \mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}) = \Gamma\left(\alpha_k \mid a_\alpha + \frac{1}{2} \sum_{i=1}^G z_{ik}, b_\alpha + \frac{1}{2} \sum_{i: z_{ik}=1} l_{ik}^2\right). \quad (6)$$

2.2 Identifiability issues

As the priors are exchangeable, this results the model being non-identifiable. Given a mode of the posterior distribution, if the latent factors are permuted, or if the sign of the entries corresponding to some factor are all switched, one will obtain another equivalent mode. These symmetries result in $2^K K!$ equivalent modes in the posterior, a subset of which is explored by the sampler. This causes most posterior summaries (e.g. posterior mean) to be of little utility.

A relabelling algorithm, similar to that of Erosheva and Curtis (2017), is used to deal with these issues of label switching and sign switching. Following the method of Stephens (2000), a decision-theoretic approach is to define a loss function for a set of actions and relabellings, and select the action and relabelling which minimises the posterior expected loss. This is done with the aim of relabelling samples such that they correspond to being sampled around the same mode.

Define an action

$$\mathbf{a} = \left(\{m_{l_{ik}}\}_{i=1:G, k=1:K}, \{s_{l_{ik}}^2\}_{i=1:G, k=1:K}, \{m_{f_{kj}}\}_{j=1:N, k=1:K}, \{s_{f_{kj}}^2\}_{j=1:N, k=1:K}, \{p_{z_{ik}}\}_{i=1:G, k=1:K} \right)$$

to be a choice of means and variances of the nonzero entries of \mathbf{L} and \mathbf{F} , and also the means of the entries of \mathbf{Z} . Let $\sigma \in S_K$ and $\boldsymbol{\nu} \in \{-1, 1\}^K$, where S_K is the set of permutations on the set $\{1, 2, \dots, K\}$. We define a loss function as follows:

$$\begin{aligned} \mathcal{L}(\mathbf{a}, \sigma, \boldsymbol{\nu}; \mathbf{L}, \mathbf{F}, \mathbf{Z}) = & - \sum_{k=1}^K \left\{ \sum_{i=1}^G \log \text{Bern}(z_{i\sigma(k)} \mid p_{z_{ik}}) + z_{i\sigma(k)} \log \mathcal{N}(\nu_{\sigma(k)} l_{i\sigma(k)} \mid m_{l_{ik}}, s_{l_{ik}}^2) \right. \\ & \left. + \sum_{j=1}^N \mathcal{N}(\nu_{\sigma(k)} f_{\sigma(k)j} \mid m_{f_{kj}}, s_{f_{kj}}^2) \right\}. \end{aligned}$$

Suppose we want to relabel T samples $\{(\mathbf{L}^{(t)}, \mathbf{F}^{(t)}, \mathbf{Z}^{(t)})\}_{t=1:T}$ obtained from MCMC. We seek to choose \mathbf{a} and $\{(\sigma^{(t)}, \boldsymbol{\nu}^{(t)})\}_{t=1:T}$ such that the Monte Carlo risk

$$\mathcal{R}_{\text{MC}} = \sum_{t=1}^T \mathcal{L}(\mathbf{a}, \{(\sigma^{(t)}, \boldsymbol{\nu}^{(t)})\}_{t=1:T}; \mathbf{L}^{(t)}, \mathbf{F}^{(t)}, \mathbf{Z}^{(t)})$$

is minimised. After initialising \mathbf{a} and $\{(\sigma^{(t)}, \boldsymbol{\nu}^{(t)})\}_{t=1:T}$, a local optimum may be obtained by alternating between the following steps:

1. Choose \mathbf{a} such that the Monte Carlo risk is minimised given the current values of $\{(\sigma^{(t)}, \boldsymbol{\nu}^{(t)})\}_{t=1:T}$.
2. Choose $\{(\sigma^{(t)}, \boldsymbol{\nu}^{(t)})\}_{t=1:T}$ such that the Monte Carlo risk is minimised given the current action \mathbf{a} .

The procedure is terminated when a fixed point is reached.

Step 1 may be solved analytically, by setting partial derivatives of the Monte Carlo risk with respect to the action parameters to zero. This is equivalent to finding the maximum likelihood estimators, summarised by the following updates:

$$\begin{aligned}\widehat{m}_{l_{ik}} &= \frac{\sum_{t=1}^T z_{i\sigma^{(t)}(k)} \nu_{\sigma^{(t)}(k)}^{(t)} l_{i\sigma^{(t)}(k)}^{(t)}}{\sum_{t=1}^T z_{i\sigma^{(t)}(k)}^{(t)}} \\ \widehat{s}_{l_{ik}}^2 &= \frac{\sum_{t=1}^T z_{i\sigma^{(t)}(k)}^{(t)} \left(\nu_{\sigma^{(t)}(k)}^{(t)} l_{i\sigma^{(t)}(k)}^{(t)} - \widehat{m}_{l_{ik}} \right)^2}{\sum_{t=1}^T z_{i\sigma^{(t)}(k)}^{(t)}} \\ \widehat{m}_{f_{kj}} &= \frac{1}{T} \sum_{t=1}^T \nu_{\sigma^{(t)}(k)}^{(t)} f_{\sigma^{(t)}(k)j}^{(t)} \\ \widehat{s}_{f_{kj}}^2 &= \frac{1}{T} \sum_{t=1}^T \left(\nu_{\sigma^{(t)}(k)}^{(t)} f_{\sigma^{(t)}(k)j}^{(t)} - \widehat{m}_{f_{kj}} \right)^2 \\ \widehat{p}_{z_{ik}} &= \frac{1}{T} \sum_{t=1}^T z_{i\sigma^{(t)}(k)}^{(t)}.\end{aligned}$$

Step 2 is equivalent to the linear assignment problem. For each simulated sample, this may be solved by an $\mathcal{O}(K^3)$ algorithm of Jonker and Volgenant (1987) after a cost matrix is constructed. The construction of the cost matrix itself takes $\mathcal{O}(K^2(G + N))$ time (for each simulated sample).

3 Variational Inference

3.1 Mean-field approximation

Use the variational factorisation

$$q(\mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha}) = \prod_{i=1}^G \left[\prod_{k=1}^K q(l_{ik} | z_{ik}) q(z_{ik}) \right] q(\tau_i) \times \prod_{j=1}^N q(\mathbf{f}_{\cdot j}) \times \prod_{k=1}^K q(\alpha_k) \quad (7)$$

as an approximation to the posterior distribution, where

$$\begin{aligned}q(l_{ik} | z_{ik}) &= \mathcal{N}(l_{ik} | \mu_{l_{ik}}, \sigma_{l_{ik}}^2)^{z_{ik}} \times \delta_0(l_{ik})^{1-z_{ik}} \\ q(z_{ik}) &= \text{Bern}(z_{ik} | \eta_{ik}) \\ q(\mathbf{f}_{\cdot j}) &= \mathcal{N}(\mathbf{f}_{\cdot j} | \boldsymbol{\mu}_{\mathbf{f}_{\cdot j}}, \Sigma_{\mathbf{f}_{\cdot j}}) \\ q(\tau_i) &= \Gamma(\tau_i | \hat{a}_{\tau_i}, \hat{b}_{\tau_i}) \\ q(\alpha_k) &= \Gamma(\alpha_k | \hat{a}_{\alpha_k}, \hat{b}_{\alpha_k}).\end{aligned}$$

Throughout Section 3, all expectations are taken over the distribution $q(\mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha})$.

3.2 Coordinate ascent variational inference (CAVI)

Coordinate ascent for \mathbf{l}_i and \mathbf{z}_i gives

$$\begin{aligned}
q^*(l_{ik}, z_{ik}) &\propto \exp \left\{ \mathbb{E}_{\mathbf{l}_{-ik}, \mathbf{F}, \mathbf{z}_{-ik}, \tau_i, \alpha} [\log p(l_{ik}, z_{ik} \mid \mathbf{Y}, \mathbf{l}_{-ik}, \mathbf{F}, \mathbf{z}_{-ik}, \tau, \alpha)] \right\} \\
&\propto \exp \left\{ -\mathbb{E}_{\mathbf{l}_{-ik}, \mathbf{F}, \mathbf{z}_{-ik}, \tau_i} \left[\frac{\tau_i}{2} \left(\mathbf{y}_{i\cdot} - [\mathbf{F}]_{\mathbf{z}_i}^\top [\mathbf{l}_i]_{\mathbf{z}_i} \right)^\top \left(\mathbf{y}_{i\cdot} - [\mathbf{F}]_{\mathbf{z}_i}^\top [\mathbf{l}_i]_{\mathbf{z}_i} \right) \right] \right. \\
&\quad \left. + \frac{z_{ik}}{2} \mathbb{E}_{\alpha_k} \left[\log \frac{\alpha_k}{2\pi} - \alpha_k l_{ik}^2 \right] \right\} \times \pi_k^{z_{ik}} ((1 - \pi_k) \delta_0(l_{ik}))^{1-z_{ik}}, \\
&\propto \exp \left\{ -\frac{\hat{a}_{\tau_i}}{2\hat{b}_{\tau_i}} \mathbb{E}_{\mathbf{l}_{-ik}, \mathbf{F}, \mathbf{z}_{-ik}} \left[-2z_{ik} \mathbf{y}_{i\cdot}^\top \mathbf{f}_k l_{ik} + 2z_{ik} \mathbf{f}_k^\top \sum_{k' \neq k} z_{ik'} \mathbf{f}_{k'} l_{ik'} l_{ik} + z_{ik} \mathbf{f}_k^\top \mathbf{f}_k l_{ik}^2 \right] \right. \\
&\quad \left. + \frac{z_{ik}}{2} \left(\psi(\hat{a}_{\alpha_k}) - \log 2\pi \hat{b}_{\alpha_k} - \frac{\hat{a}_{\alpha_k}}{\hat{b}_{\alpha_k}} l_{ik}^2 \right) \right\} \times \pi_k^{z_{ik}} ((1 - \pi_k) \delta_0(l_{ik}))^{1-z_{ik}} \\
&\propto \exp \left\{ -\frac{\hat{a}_{\tau_i}}{2\hat{b}_{\tau_i}} \left[z_{ik} l_{ik}^2 \sum_{j=1}^N \left([\Sigma \mathbf{f}_{\cdot j}]_{kk} + [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_k^2 \right) - 2z_{ik} l_{ik} \sum_{j=1}^N \left(y_{ij} [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_k \right. \right. \right. \\
&\quad \left. \left. - \sum_{k' \neq k} \eta_{ik'} \left([\Sigma \mathbf{f}_{\cdot j}]_{kk'} + [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_k [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_{k'} \right) \mu_{l_{ik'}} \right) \right] \\
&\quad \left. + \frac{z_{ik}}{2} \left(\psi(\hat{a}_{\alpha_k}) - \log 2\pi \hat{b}_{\alpha_k} - \frac{\hat{a}_{\alpha_k}}{\hat{b}_{\alpha_k}} l_{ik}^2 \right) \right\} \times \pi_k^{z_{ik}} ((1 - \pi_k) \delta_0(l_{ik}))^{1-z_{ik}},
\end{aligned}$$

which corresponds to the updates

$$\sigma_{l_{ik}}^{2*} = \left(\frac{\hat{a}_{\tau_i}}{\hat{b}_{\tau_i}} \sum_{j=1}^N \left([\Sigma \mathbf{f}_{\cdot j}]_{kk} + [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_k^2 \right) + \frac{\hat{a}_{\alpha_k}}{\hat{b}_{\alpha_k}} \right)^{-1} \quad (8)$$

$$\mu_{l_{ik}}^* = \frac{\hat{a}_{\tau_i}}{\hat{b}_{\tau_i}} \sigma_{l_{ik}}^{2*} \sum_{j=1}^N \left(y_{ij} [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_k - \sum_{k' \neq k} \eta_{ik'} \left([\Sigma \mathbf{f}_{\cdot j}]_{kk'} + [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_k [\boldsymbol{\mu} \mathbf{f}_{\cdot j}]_{k'} \right) \mu_{l_{ik'}} \right)$$

$$q(z_{ik}) \propto \exp \left\{ \frac{z_{ik}}{2} \left(\psi(\hat{a}_{\alpha_k}) - \log 2\pi \hat{b}_{\alpha_k} + \frac{\mu_{l_{ik}}^{2*}}{\sigma_{l_{ik}}^{2*}} \right) \right\} \left(\sqrt{\sigma_{l_{ik}}^{2*} \pi_k} \right)^{z_{ik}} (1 - \pi_k)^{1-z_{ik}}. \quad (9)$$

Coordinate ascent for $\mathbf{f}_{\cdot j}$ gives

$$\begin{aligned}
q^*(\mathbf{f}_{\cdot j}) &\propto \exp \left\{ \mathbb{E}_{\mathbf{L}, \mathbf{Z}, \tau} [\log p(\mathbf{f}_{\cdot j} \mid \mathbf{Y}, \mathbf{L}, \mathbf{Z}, \tau, \alpha)] \right\} \\
&\propto \exp \left\{ \mathbb{E}_{\mathbf{L}, \mathbf{Z}, \tau} \left[-\frac{1}{2} (\mathbf{y}_{\cdot j} - \mathbf{L} \mathbf{f}_{\cdot j})^\top D_\tau (\mathbf{y}_{\cdot j} - \mathbf{L} \mathbf{f}_{\cdot j}) \right] - \frac{1}{2} \mathbf{f}_{\cdot j}^\top \mathbf{f}_{\cdot j} \right\} \\
&\propto \exp \left\{ \mathbf{y}_{\cdot j}^\top D_{\bar{\tau}} \bar{\mathbf{L}} \mathbf{f}_{\cdot j} - \frac{1}{2} \mathbf{f}_{\cdot j}^\top \bar{\mathbf{L}}^\top D_\tau \bar{\mathbf{L}} \mathbf{f}_{\cdot j} - \frac{1}{2} \mathbf{f}_{\cdot j}^\top \mathbf{f}_{\cdot j} \right\}
\end{aligned}$$

where

$$\begin{aligned}
D_{\bar{\tau}} &= \text{diag} \left(\left\{ \frac{\hat{a}_{\tau_i}}{\hat{b}_{\tau_i}} \right\}_{i=1}^G \right) \\
[\bar{\mathbf{L}}]_{ik} &= \eta_{ik} \mu_{l_{ik}} \\
[\bar{\mathbf{L}}^\top D_\tau \bar{\mathbf{L}}]_{kk'} &= \sum_{i=1}^G \frac{\hat{a}_{\tau_i}}{\hat{b}_{\tau_i}} \eta_{ik} \eta_{ik'}^{1-\delta_{kk'}} (\delta_{kk'} \sigma_{l_{ik}}^2 + \mu_{l_{ik}} \mu_{l_{ik'}}),
\end{aligned}$$

which corresponds to the updates

$$\begin{aligned}\Sigma_{\mathbf{f} \cdot j}^* &= \left(\overline{\mathbf{L}^\top D_\tau \mathbf{L}} + \mathbf{I} \right)^{-1} \\ \boldsymbol{\mu}_{\mathbf{f} \cdot j}^* &= \Sigma_{\mathbf{f} \cdot j}^* \overline{\mathbf{L}}^\top D_\tau \mathbf{y}_{\cdot j}.\end{aligned}\tag{10}$$

Coordinate ascent for τ_i gives

$$\begin{aligned}q^*(\tau_i) &\propto \exp \{ \mathbb{E}_{\mathbf{L}, \mathbf{F}, \mathbf{Z}} [\log p(\tau_i \mid \mathbf{Y}, \mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\alpha})] \} \\ &\propto \exp \left\{ \left(a_\tau - 1 + \frac{N}{2} \right) \log \tau_i - b_\tau \tau_i - \frac{\tau_i}{2} \mathbb{E}_{\mathbf{L}, \mathbf{F}, \mathbf{Z}} \left[\left(\mathbf{y}_{i \cdot} - \mathbf{F}^\top \mathbf{l}_{i \cdot} \right)^\top \left(\mathbf{y}_{i \cdot} - \mathbf{F}^\top \mathbf{l}_{i \cdot} \right) \right] \right\} \\ &\propto \exp \left\{ \left(a_\tau - 1 + \frac{N}{2} \right) \log \tau_i - \left(b_\tau + \frac{1}{2} \left(\mathbf{y}_{i \cdot}^\top \mathbf{y}_{i \cdot} - 2 \overline{\mathbf{l}_{i \cdot}}^\top \overline{\mathbf{F}} \mathbf{y}_{i \cdot} + \overline{\mathbf{l}_{i \cdot}^\top \mathbf{F} \mathbf{F}^\top \mathbf{l}_{i \cdot}} \right) \right) \tau_i \right\}\end{aligned}$$

where

$$\begin{aligned}\overline{\mathbf{l}_{i \cdot}} &= \{ \eta_{ik} \mu_{l_{ik}} \}_{k=1}^K \\ \overline{\mathbf{F}} &= [\boldsymbol{\mu}_{\mathbf{f} \cdot 1} \quad \boldsymbol{\mu}_{\mathbf{f} \cdot 2} \quad \cdots \quad \boldsymbol{\mu}_{\mathbf{f} \cdot N}] \\ \overline{\mathbf{l}_{i \cdot}^\top \mathbf{F} \mathbf{F}^\top \mathbf{l}_{i \cdot}} &= \sum_{k=1}^K \sum_{k'=1}^K \left(\eta_{ik} \eta_{l_{ik'}}^{1-\delta_{kk'}} (\delta_{kk'} \sigma_{l_{ik}}^2 + \mu_{l_{ik}} \mu_{l_{ik'}}) \sum_{j=1}^N \left([\Sigma_{\mathbf{f} \cdot j}]_{kk'} + [\boldsymbol{\mu}_{\mathbf{f} \cdot j}]_k [\boldsymbol{\mu}_{\mathbf{f} \cdot j}]_{k'} \right) \right),\end{aligned}$$

which corresponds to the updates

$$\begin{aligned}\hat{a}_{\tau_i}^* &= a_\tau + \frac{N}{2} \\ \hat{b}_{\tau_i}^* &= b_\tau + \frac{1}{2} \left(\mathbf{y}_{i \cdot}^\top \mathbf{y}_{i \cdot} - 2 \overline{\mathbf{l}_{i \cdot}}^\top \overline{\mathbf{F}} \mathbf{y}_{i \cdot} + \overline{\mathbf{l}_{i \cdot}^\top \mathbf{F} \mathbf{F}^\top \mathbf{l}_{i \cdot}} \right).\end{aligned}\tag{11}$$

Coordinate ascent for α_k gives

$$\begin{aligned}q^*(\alpha_k) &\propto \exp \{ \mathbb{E}_{\mathbf{L}, \mathbf{Z}} [\log p(\alpha_k \mid \mathbf{Y}, \mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau})] \} \\ &\propto \exp \left\{ \left(a_\alpha - 1 + \frac{1}{2} \mathbb{E}_{\mathbf{Z}} \left[\sum_{i=1}^G z_{ik} \right] \right) \log \alpha_k - b_\alpha \alpha_k - \frac{\alpha_k}{2} \mathbb{E}_{\mathbf{L}, \mathbf{Z}} \left[\sum_{i: z_{ik}=1} l_{ik}^2 \right] \right\}\end{aligned}$$

which corresponds to the updates

$$\begin{aligned}\hat{a}_{\alpha_k}^* &= a_\alpha + \frac{1}{2} \sum_{i=1}^G \eta_{ik} \\ \hat{b}_{\alpha_k}^* &= b_\alpha + \frac{1}{2} \sum_{i=1}^G \eta_{ik} (\sigma_{l_{ik}}^2 + \mu_{l_{ik}}^2).\end{aligned}\tag{12}$$

3.3 Computing the evidence lower bound

The evidence lower bound (ELBO) increases for every parameter update, and can be monitored for convergence Blei et al. (2017). The ELBO is given by

$$\text{ELBO}(q) = \mathbb{E}_{\mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha}} [\log p(\mathbf{Y}, \mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha}) - \log q(\mathbf{L}, \mathbf{F}, \mathbf{Z}, \boldsymbol{\tau}, \boldsymbol{\alpha})].$$

Breaking this down into components, we first have

$$\begin{aligned}
\mathbb{E}_{\mathbf{L}, \mathbf{F}, \boldsymbol{\tau}}[\log p(y_{ij} \mid \mathbf{L}, \mathbf{F}, \boldsymbol{\tau})] &= \frac{1}{2} \mathbb{E}_{\mathbf{L}, \mathbf{F}, \boldsymbol{\tau}} \left[\log \tau_i - \tau_i \left(y_{ij} - \mathbf{l}_{i \cdot}^\top \mathbf{f}_{\cdot j} \right)^2 \right] + \text{const.} \\
&= \frac{1}{2} \left(\psi(\hat{a}_{\tau_i}) - \log \hat{b}_{\tau_i} - \frac{\hat{a}_{\tau_i}}{\hat{b}_{\tau_i}} \left(-2y_{ij} \sum_{k=1}^K \eta_{ik} l_{ik} [\boldsymbol{\mu}_{\mathbf{f}_{\cdot j}}]_k \right. \right. \\
&\quad \left. \left. + y_{ij}^2 + \overline{(\mathbf{l}_{i \cdot}^\top \mathbf{f}_{\cdot j})^2} \right) \right) + \text{const.} \\
\mathbb{E}_{\mathbf{L}, \mathbf{Z}, \boldsymbol{\alpha}}[\log p(l_{ik} \mid \mathbf{Z}, \boldsymbol{\alpha})] &= \mathbb{E}_{\mathbf{L}, \mathbf{Z}, \boldsymbol{\alpha}} \left[\frac{z_{ik}}{2} \left(\log \frac{\alpha_k}{2\pi} - \alpha_k l_{ik}^2 \right) + (1 - z_{ik}) \log \delta_0(l_{ik}) \right] \\
&= \frac{\eta_{ik}}{2} \left(\psi(\hat{a}_{\alpha_k}) - \log 2\pi \hat{b}_{\alpha_k} - \frac{\hat{a}_{\alpha_k}}{\hat{b}_{\alpha_k}} (\mu_{l_{ik}}^2 + \sigma_{l_{ik}}^2) \right) \\
&\quad + \mathbb{E}_{\mathbf{L}, \mathbf{Z}}[(1 - z_{ik}) \log \delta_0(l_{ik})] \\
\mathbb{E}_{\mathbf{Z}}[\log p(z_{ik})] &= \mathbb{E}_{\mathbf{Z}}[z_{ik} \log \pi_k + (1 - z_{ik}) \log (1 - \pi_k)] \\
&= \eta_{ik} \log \pi_k + (1 - \eta_{ik}) \log (1 - \pi_k) \\
\mathbb{E}_{\mathbf{F}}[\log p(f_{kj})] &= -\frac{1}{2} \mathbb{E}_{\mathbf{F}}[f_{kj}^2] + \text{const.} \\
&= -\frac{1}{2} \left(\left[\Sigma \mathbf{f}_{\cdot j} \right]_{kk'} + \left[\boldsymbol{\mu}_{\mathbf{f}_{\cdot j}} \right]_k \left[\boldsymbol{\mu}_{\mathbf{f}_{\cdot j}} \right]_{k'} \right) + \text{const.} \\
\mathbb{E}_{\boldsymbol{\tau}}[\log p(\tau_i)] &= \mathbb{E}_{\boldsymbol{\tau}}[(a_\tau - 1) \log \tau_i - b_\tau \tau_i] + \text{const.} \\
&= (a_\tau - 1) \left(\psi(\hat{a}_{\tau_i}) - \log \hat{b}_{\tau_i} \right) - \frac{\hat{a}_{\tau_i}}{\hat{b}_{\tau_i}} b_\tau + \text{const.} \\
\mathbb{E}_{\boldsymbol{\alpha}}[\log p(\alpha_k)] &= \mathbb{E}_{\boldsymbol{\alpha}}[(a_\alpha - 1) \log \alpha_k - b_\alpha \alpha_k] + \text{const.} \\
&= (a_\alpha - 1) \left(\psi(\hat{a}_{\alpha_k}) - \log \hat{b}_{\alpha_k} \right) - \frac{\hat{a}_{\alpha_k}}{\hat{b}_{\alpha_k}} b_\alpha + \text{const.}
\end{aligned}$$

where

$$\overline{(\mathbf{l}_{i \cdot}^\top \mathbf{f}_{\cdot j})^2} = \sum_{k=1}^K \sum_{k'=1}^K \left(\eta_{ik} \eta_{ik'}^{1-\delta_{kk'}} (\delta_{kk'} \sigma_{l_{ik}}^2 + \mu_{l_{ik}} \mu_{l_{ik'}}) \left(\left[\Sigma \mathbf{f}_{\cdot j} \right]_{kk'} + \left[\boldsymbol{\mu}_{\mathbf{f}_{\cdot j}} \right]_k \left[\boldsymbol{\mu}_{\mathbf{f}_{\cdot j}} \right]_{k'} \right) \right).$$

Next, using standard differential entropy results, we have

$$\begin{aligned}
\mathbb{E}_{\mathbf{L}, \mathbf{Z}}[-\log q(l_{ik}, z_{ik})] &= \frac{\eta_{ik}}{2} (\log 2\pi \sigma_{l_{ik}}^2 + 1) - \eta_{ik} \log \eta_{ik} - (1 - \eta_{ik}) \log (1 - \eta_{ik}) \\
&\quad - \mathbb{E}_{\mathbf{L}, \mathbf{Z}}[(1 - z_{ik}) \log \delta_0(l_{ik})] \\
\mathbb{E}_{\mathbf{F}}[-\log q(\mathbf{f}_{\cdot j})] &= \frac{1}{2} \log \det \Sigma \mathbf{f}_{\cdot j} + \text{const.} \\
\mathbb{E}_{\boldsymbol{\tau}}[-\log q(\tau_i)] &= \hat{a}_{\tau_i} - \log \hat{b}_{\tau_i} + \log \Gamma(\hat{a}_{\tau_i}) + (1 - \hat{a}_{\tau_i}) \psi(\hat{a}_{\tau_i}) \\
\mathbb{E}_{\boldsymbol{\alpha}}[-\log q(\alpha_k)] &= \hat{a}_{\alpha_k} - \log \hat{b}_{\alpha_k} + \log \Gamma(\hat{a}_{\alpha_k}) + (1 - \hat{a}_{\alpha_k}) \psi(\hat{a}_{\alpha_k}).
\end{aligned}$$

The ELBO may be calculated (up to a constant) by summing up these results appropriately.

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