MLSS SYDNEY 2015
Models for Probability/Discrete Vectors with Bayesian Non-parametric Methods

Wray Buntine
Monash University
http://topicmodels.org

24th Feb 2015

MONASH University
Thanks to Lan Du and Mark Johnson of Macquarie Uni., Kar Wai Lim and Swapnil Mishra of The ANU, Changyou Chen of Duke Uni., and Mark Carman of Monash Uni. for many slides and ideas.

Thanks to Lancelot James of HK UST for teaching me generalised IBP.
Wikipedia is thin on the more esoteric parts of tutorial, but recommended content is marked so$^W$. 

**Color coding:**
- **blue phrases:** important terms and phrases;
- **green phrases:** new terms;
- **red phrases:** important phrases with negative connotations.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
7. Wrapping Up
Goals

Motivation and Goals

Outline

1. Goals
   - Motivation and Goals

2. Background

3. Discrete Feature Vectors

4. Pitman-Yor Process

5. PYPs on Discrete Domains

6. Block Table Indicator Sampling

7. Wrapping Up
How Many Species of Mosquitoes are There?

e.g. Given some measurement points about mosquitoes in Asia, how many species are there?

K=4?  K=5?  K=6  K=8?
How Many Words in the English Language are There?

... lastly, she pictured to herself how this same little sister of hers would, in the after-time, be herself a grown woman; and how she would keep, through all her riper years, the simple and loving heart of her childhood: and how she would gather about her other little children, and make their eyes bright and eager with many a strange tale, perhaps even with the dream of wonderland of long ago: ...

e.g. Given 10 gigabytes of English text, how many words are there in the English language?

\[K = 1,235,791? \quad K = 1,719,765? \quad K = 2,983,548?\]
How Many are There?

How many species of mosquitoes are there?
- we expect there to be a finite number of species,
- we could use a Dirichlet of some fixed dimension $K$, and do model selection on $K$

→ Model with a finite mixture model of unknown dimension $K$.

How many words in the English language are there?
- This is a trick question.
- The *Complete Oxford English Dictionary* might attempt to define the language at some given point in time.
- The language keeps adding new words.
- The language is unbounded, it keeps growing.

→ Model with a countably infinite mixture model.
Probability Vectors

Problems in modern natural language processing and intelligent systems often have probability vectors for:

- the next word given \((n - 1)\) previous,
- an author/conference/corporation to be linked to/from a webpage/patent/citation,
- part-of-speech of a word in context,
- hashtag in a tweet given the author.

We need to work with distributions over probability vectors to model these sorts of phenomena well.
Bayesian Idea: Similar Context Means Similar Word

- Words in a ? should be like words in ?
  - though no plural nouns
- Words in caught a ? should be like words in a ?
  - though a suitable object for “caught”
- Words in he caught a ? be very like words in caught a ?
  - “he” shouldn’t change things much
Network for Bayesian N-grams

\[ \tilde{p} \]

\[ \tilde{p}_a \]

\[ \tilde{p}_b \]

\[ \tilde{p}_z \]

\[ S = \text{symbol set, fixed or possibly countably infinite} \]

\[ \tilde{p} \sim \text{prior on prob. vectors (initial vocabulary)} \]

\[ \tilde{p}_{x_1} \sim \text{dist. on prob. vectors with mean } \tilde{p} \quad \forall x_1 \in S \]

\[ \tilde{p}_{x_1,x_2} \sim \text{dist. on prob. vectors with mean } \tilde{p}_{x_1} \quad \forall x_1,x_2 \in S \]
Networks/Hierarchies of Probability Vectors

- Early inference on Bayesian networks had categorical or Gaussian variables only.
- Subsequent research gradually extends the range of distributions.

A large class of problems in NLP and machine learning require inference and learning on networks of probability vectors.

- Discrete non-parametric methods handle inference on networks of probability vectors efficiently. They do far more than just estimate “how many”!
Which Music Genres do You Listen to?

(see http://everynoise.com)

Music genres are constantly developing. Which ones do you listen to? What is the chance that a new genre is seen?
Which music genres do you listen to?
- The available list is constantly expanding.
- You (may) have a small, fixed list you are aware of and actively listen to.

→ Model with a finite Boolean vector of unknown dimension $K$.

What Data is at Arnold Schwarzenegger’s Freebase page?
- The list of entries is expanding: film performances, honorary degrees, profession, children, books, quotations, ... 
- Which entries are there and how many of each?

→ Model with a finite count vector of unknown dimension $K$. 
## Discrete Matrix Data

### Which ones? (Boolean matrix)

<table>
<thead>
<tr>
<th></th>
<th>0</th>
<th>0</th>
<th>1</th>
<th>1</th>
<th>0</th>
<th>1</th>
<th>0</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>0</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

### How many of each (count matrix)

<table>
<thead>
<tr>
<th></th>
<th>0</th>
<th>0</th>
<th>1</th>
<th>3</th>
<th>0</th>
<th>2</th>
<th>0</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>4</td>
<td>0</td>
<td>2</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>1</td>
<td>0</td>
<td>3</td>
<td>0</td>
<td>0</td>
<td>4</td>
<td>2</td>
</tr>
<tr>
<td>0</td>
<td>0</td>
<td>4</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>3</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

### Which structure? (e.g., Boolean vector matrix)

<table>
<thead>
<tr>
<th></th>
<th>0</th>
<th>0</th>
<th>(1,0,0)</th>
<th>(0,0,1)</th>
<th>0</th>
<th>(0,1,0)</th>
<th>0</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>(1,0,0)</td>
<td>0</td>
<td>(0,1,0)</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>(1,0,0)</td>
<td>0</td>
<td>(0,0,1)</td>
<td>0</td>
<td>0</td>
<td>(1,0,0)</td>
<td>(0,1,0)</td>
</tr>
<tr>
<td>(1,0,0)</td>
<td>0</td>
<td>(0,0,1)</td>
<td>0</td>
<td>0</td>
<td>(1,0,0)</td>
<td>(0,1,0)</td>
<td></td>
</tr>
<tr>
<td>0</td>
<td>0</td>
<td>(1,0,0)</td>
<td>(1,0,0)</td>
<td>(1,0,0)</td>
<td>0</td>
<td>(0,0,1)</td>
<td></td>
</tr>
<tr>
<td>(0,1,0)</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>(1,0,0)</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>
Seductive Semantics: Example Topics


\[ \text{i.e.}, \text{simplifying a } 800,000 \text{ by } 15,000 \text{ matrix using } 1000^2 \text{ diagonal core} \]

- career, born, grew, degree, earned, graduated, became, studied, graduate
- mother, daughter, son, husband, family, father, parents, married, sister
- artillery, shells, tanks, mortars, gunships, rockets, firing, tank
- clues, investigation, forensic, inquiry, leads, motive, investigator, mystery
- freedom, tyranny, courage, america, deserve, prevail, evil, bless, enemies
- viewers, cbs, abc, cable, broadcasting, channel, nbc, broadcast, fox, cnn
- anthrax, spores, mail, postal, envelope, powder, letters, daschle, mailed

Topic models yield high-fidelity semantic associations!
Seductive Semantics: Example Topics II

1000 sparse topics built on text content from NIPS 1987-2012. i.e., simplifying a 50,000 by 5,000 matrix using $1000^2$ diagonal core

100: collapsed, variational, mixed-membership, mean-field, inference, hopls, e-step, probit, m-step, topic-lda, non-conjugate, teh, posteriors, latent, analyzers, marginalised, posterior, summaries

576: priors, prior, jeffreys, posteriori, non-informative, posterior, posteriors, peaked, priori, beta, improper, noninformative, bp-lr, ald, favors, log-posterior, specification

645: bayesian, priors, prior, bayes, posterior, non-bayesian, frequentist, posteriors, conjugate, vague, integrating, conjugacy, precisions, averaging, likelihoods, bma

791: posterior, inference, posteriors, gpc, unscented, approximations, laplace, approximate, mixture-of-gaussians, intractable, exact, inferential, factorizes, approximation, mcmc, unimodal,
Bayesian Inference

Bayesian inference is particularly suited for intelligent systems in the context of the previous requirements:

- Bayesian model combination and Bayes factors for model selection can be used;
- marginal likelihood, a.k.a. the evidence for efficient estimation;
- collapsed Gibbs samplers, a.k.a. Rao-Blackwellised samplers, for Monte-Carlo Markov chain (MCMC) estimation;
- also blocked Gibbs samplers.

NB. Wikipedia coverage of Bayesian non-parametrics is poor.

But can the non-parametric inference be made practical?

State of the art sentiment model.

Typical methods currently lack probability vector hierarchies.
Chinese Restaurants and Breaking Sticks

Standard machine learning methods for dealing with probability vectors are based on:

- Dirichlet Processes (DPs) and Pitman-Yor processes (PYPs).
- stick-breaking versions for infinite probability vectors, and
- Chinese restaurant process (CRP) versions for distributions on probability vectors.
Historical Context of DPs and PYPs

1990s: Pitman and colleagues in mathematical statistics develop statistical theory of partitions, Pitman-Yor process, etc.

2006: Teh develops hierarchical n-gram models using PYs.

2006: Teh, Jordan, Beal and Blei develop hierarchical Dirichlet processes, e.g. applied to LDA.

2006-2011: Chinese restaurant processes (CRPs) go wild!
  - Chinese restaurant franchise,
  - multi-floor Chinese restaurant process (Wood and Teh, 2009),
  - huge range of problems in ML and NLP especially. etc.

2010: Johnson develops Adaptor Grammars

Opened up whole field of application for non-parametrics.
Chinese Restaurants and Breaking Sticks in Hierarchical Models

Wray’s opinions:

- With hierarchical models, the CRP tends to hide aspects of the standard Bayesian framework: the actual posterior, the underlying model.
- With hierarchical models, the CRP requires considerable dynamic memory for use on larger problems.
- With hierarchical models, the stick-breaking model seems to interact poorly with variational algorithms.
- The stick-breaking model involves an inherent order on the clusters that slightly alters the posterior.
Goals of the Tutorial

- We’ll see how to address the problems:
  - distributions on probability vectors,
  - countably infinite mixture models,
  - infinite discrete feature vectors.
- We’ll use the Dirichlet Process (DP), the Pitman-Yor Process (PYP), and a generalisation of Indian Buffet Process (IBP)
- We’ll see how to develop complex models and samplers using these.
- The methods are ideal for tasks like sharing, inheritance and arbitrarily complex models, all of which are well suited for Bayesian methods.
- The analysis will be done in the context of the standard Bayesian practice.
Outline

1. Goals

2. Background
   - Discrete Distributions
   - Graphical Models
   - Dirichlet-Multinomial
   - Latent Dirichlet Allocation
   - Performance of Non-parametric Topic Models
   - Gibbs Sampling

3. Discrete Feature Vectors

4. Pitman-Yor Process

5. PYPs on Discrete Domains
Discrete Distributions

| Name                      | Domain                        | \( p(x | \cdots) \)               |
|---------------------------|-------------------------------|-----------------------------------|
| Bernoulli(\( \rho \))    | \( x \in \{0, 1\} \)        | \( \rho^x (1 - \rho)^{1-x} \)    |
| categorical(\( K, \vec{\lambda} \)) | \( x \in \{1, \ldots, K\} \) | \( \lambda_x \)                  |
| Poisson(\( \lambda \))   | \( x \in \mathcal{N} = \{0, 1, \ldots, \infty\} \) | \( \frac{1}{x!} \lambda^x e^{-\lambda} \) |
| multinomial(\( K, N, \vec{\lambda} \)) | \( \vec{n} \in \mathcal{N}^K \text{ s.t. } \sum_{k=1}^{K} n_k = N \) | \( \binom{N}{\vec{n}} \prod_{k=1}^{K} \lambda_k^{n_k} \) |
| negative-binomial(\( \lambda, \rho \)) | \( x \in \mathcal{N} \) | \( \frac{1}{x!} (\lambda)_x \rho^x (1 - \rho)^{\lambda} \) |

\( \rho \in (0, 1), \lambda \in \mathcal{R}^+, \lambda_k \in \mathcal{R}^+ \text{ and } \sum_k \lambda_k = 1 \)

- A multinomial is a (unordered) set of categoricals.
- A multinomial also comes from normalising Poissons.
- A negative binomial comes from marginalising out the \( \lambda \) of a Poisson, giving it a Gamma distribution.
Conjugate Distributions

| Name          | Domain                               | $p(\lambda | \cdots)$                                      |
|---------------|--------------------------------------|--------------------------------------------------------|
| Beta$(\alpha, \beta)$ | $\lambda \in (0, 1)$                | $\frac{1}{\text{Beta}(\alpha, \beta)} \lambda^{\alpha-1} (1 - \lambda)^{\beta-1}$ |
| Dirichlet$(\vec{\alpha})$ | $\lambda_k \in (0, 1)$ s.t. $\sum_{k=1}^{K} \lambda_k = 1$ | $\frac{1}{\text{Beta}_K(\vec{\alpha})} \prod_{k=1}^{K} \lambda_k^{\alpha_k-1}$ |
| Gamma$(\alpha, \beta)$     | $\lambda \in (0, \infty)$           | $\frac{1}{\Gamma(\alpha) \beta^{\alpha}} \lambda^{\alpha-1} e^{-\beta \lambda}$ |

$\alpha, \beta > 0, \alpha_k > 0$

- Beta is a 2-D case of the K-dimensional Dirichlet
- A Dirichlet comes from normalising Gamma’s with same scale $\beta$. 
Data can be split and merged across dimensions:

**Bernoulli:** \( x_1 \sim \text{Bernoulli}(\lambda_1) \) and \( x_2 \sim \text{Bernoulli}(\lambda_2) \) and \( x_1, x_2 \) mutually exclusive then \( (x_1 + x_2) \sim \text{Bernoulli}(\lambda_1 + \lambda_2) \).

**Poisson:** \( x_1 \sim \text{Poisson}(\lambda_1) \) and \( x_2 \sim \text{Poisson}(\lambda_2) \) then \( (x_1 + x_2) \sim \text{Poisson}(\lambda_1 + \lambda_2) \).

**negative-binomial:** \( x_1 \sim \text{NB}(\lambda_1, p) \) and \( x_2 \sim \text{NB}(\lambda_2, p) \) then \( (x_1 + x_2) \sim \text{NB}(\lambda_1 + \lambda_2, p) \).

**Gamma:** \( \lambda_1 \sim \text{Gamma}(\alpha_1, \beta) \) and \( \lambda_2 \sim \text{Gamma}(\alpha_2, \beta) \) then \( (\lambda_1 + \lambda_2) \sim \text{Gamma}(\alpha_1 + \alpha_2, \beta) \).
Normalising Distributions

- A multinomial comes from normalising Poissons.
  Let $X = \sum_{k=1}^{K} x_k$, then:
  \[ x_k \sim \text{Poisson}(\lambda_k) \text{ for } k \in \{1, \ldots, K\} \text{ is equivalent to} \]
  \[ X \sim \text{Poisson} \left( \sum_{k=1}^{K} \lambda_k \right) \text{ and } \vec{x} \sim \text{multinomial} \left( K, X, \vec{\lambda} \right) \]

- A Dirichlet comes from normalising Gammas with same scale $\beta$.
  Let $\lambda_0 = \sum_{k=1}^{K} \lambda_k$, then:
  \[ \lambda_k \sim \text{Gamma}(\alpha_k, \beta) \text{ for } k \in \{1, \ldots, K\} \text{ is equivalent to} \]
  \[ \lambda_0 \sim \text{Gamma} \left( \sum_{k=1}^{K} \alpha_k, \beta \right) \text{ and } \frac{1}{\lambda_0} \vec{\lambda} \sim \text{Dirichlet}_K (\vec{\alpha}) \]

Part of these results comes from divisability.
Dirichlet Distribution

Definition of Dirichlet distribution

The Dirichlet distribution \( \mathcal{W} \) is used to sample finite probability vectors.

\[
\vec{p} \sim \text{Dirichlet}_K (\vec{\alpha})
\]

where \( \alpha_0 > 0 \) and \( \vec{\mu} \) is a positive \( K \)-dimensional probability vector; alternatively \( \vec{\alpha} \) is a positive \( K \)-dimensional vector.

- alternate form \( \text{Dirichlet}_K (\alpha_0, \vec{\mu}) \) comparable to the circular multivariate Gaussian \( \vec{x} \sim \text{Gaussian}_K (\sigma^2, \vec{\mu}) \) (mean, concentration, etc.),
- said to be a conjugate prior \( \mathcal{W} \) for the multinomial distribution, i.e., makes math easy.
4-D Dirichlet samples

\[ \vec{p}_0 \sim \text{Dirichlet}_4(500, \vec{p}_0) \]

\[ \vec{p}_1 \sim \text{Dirichlet}_4(500, \vec{p}_0) \]

\[ \vec{p}_2 \sim \text{Dirichlet}_4(5, \vec{p}_0) \]

\[ \vec{p}_3 \sim \text{Dirichlet}_4(0.5, \vec{p}_0) \]
Reading a Graphical Model with Plates

- arcs = “depends on”
- double headed arcs = “deterministically computed from”
- shaded nodes = “supplied variable/data”
- unshaded nodes = “unknown variable/data”
- boxes = “replication”
Models in Graphical Form

Supervised learning or Prediction model

Clustering or Mixture model
Mixture Models in Graphical Form

Building up the parts:

\[ \vec{p} \]
\[ \vec{z} \]
\[ \vec{x} \]
\[ \vec{\theta} \]
\[ \alpha \]
\[ H(\cdot) \]
\[ K \]
\[ N \]
\[ M \]
\[ K \]
The Classic Discrete Mixture Model

Data is a mixture of unknown dimension $K$. Base distribution $H(\cdot)$ generates the distribution for each cluster/component $\theta_k$.

\[
\begin{align*}
K & \sim G(\cdot) \\
\tilde{p} & \sim \text{Dirichlet}_K \left( \frac{\alpha}{K} \mathbf{1} \right) \\
\tilde{\theta}_k & \sim H(\cdot) & \forall k=1,\ldots,K \\
z_n & \sim \tilde{p} & \forall n=1,\ldots,N \\
x_n & \sim \theta_{z_n} & \forall n=1,\ldots,N
\end{align*}
\]
Outline

1. Goals

2. Background
   - Discrete Distributions
   - Graphical Models
   - Dirichlet-Multinomial
   - Latent Dirichlet Allocation
   - Performance of Non-parametric Topic Models
   - Gibbs Sampling

3. Discrete Feature Vectors

4. Pitman-Yor Process

5. PYPs on Discrete Domains
A useful inference component is the **Dirichlet-Multinomial**. Begin by adding multinomials off the samples from a Dirichlet.

\[
\begin{align*}
\vec{\theta} & \sim \text{Dirichlet} \left( \alpha, \vec{\theta} \right) \quad \forall l \\
\vec{p}_l & \sim \text{Dirichlet} \left( \alpha, \vec{\theta} \right) \quad \forall l \\
\vec{p} & \sim \text{Dirichlet} \left( \alpha, \vec{\theta} \right) \\
\vec{p}_l & \sim \text{Dirichlet} \left( \alpha, \vec{\theta} \right) \quad \forall \ell \\
x_{\ell, n} & \sim \text{Discrete}(\vec{p}_l) \quad \forall \ell, n \\
x_n & \sim \text{Discrete}(\vec{p}) \quad \forall n
\end{align*}
\]

We will analyse the simplest case on the right.
The Dirichlet-Multinomial

First convert the categorical data into a set of counts.

\[ \tilde{\theta} \]
\[ \tilde{p} \]
\[ x \]

\[ \tilde{p} \sim \text{Dirichlet} \left( \alpha, \tilde{\theta} \right) \]
\[ x_n \sim \text{Discrete} ( \tilde{p} ) \quad \forall n \]

\[ \tilde{n} \sim \text{Multinomial} ( \tilde{p}, N ) \]
The Dirichlet-Multinomial, cont

\[
p(\vec{p}, \vec{n} \mid \vec{\theta}, ...) = \frac{1}{\text{Beta}(\alpha \vec{\theta})} \left( \prod_k p_k^{\alpha \theta_k - 1} \right) \left( \frac{N}{\vec{n}} \right) \prod_k p_k^{n_k}
\]

Integrate out (or eliminate/marginalise) \( \vec{p} \):

\[
p(\vec{n} \mid \vec{\theta}, ...) = \frac{1}{\text{Beta}(\alpha \vec{\theta})} \left( \frac{N}{\vec{n}} \right) \int_{\text{simplex}} \prod_k p_k^{n_k + \alpha \theta_k - 1} d\vec{p}
\]

\[
= \left( \frac{N}{\vec{n}} \right) \frac{\text{Beta}(\vec{n} + \alpha \vec{\theta})}{\text{Beta}(\alpha \vec{\theta})}
\]

\[\vec{p} \sim \text{Dirichlet} \left( \alpha, \vec{\theta} \right) \quad \forall_k\]

\[\vec{n} \sim \text{Multinomial} \left( \vec{p}, N \right)\]
The Dirichlet-Multinomial, cont

The distribution with $\vec{p}$ marginalised out is given on right:

$$\vec{n} \sim \text{MultDir} \left( \alpha, \vec{\theta}, N \right)$$

where $\sum_k n_k = N$

$$p \left( \vec{n} \mid N, \text{MultDir}, \alpha, \vec{\theta} \right) = \binom{N}{\vec{n}} \frac{\text{Beta} \left( \vec{n} + \alpha \vec{\theta} \right)}{\text{Beta} \left( \alpha \vec{\theta} \right)}$$
The Dirichlet-Multinomial, cont

Definition of Dirichlet-Multinomial

Given a concentration parameter $\alpha$, a probability vector $\vec{\theta}$ of dimension $K$, and a count $N$, the Dirichlet-multinomial distribution creates count vector samples $\vec{n}$ of dimension $K$. Now $\vec{n} \sim \text{MultDir}(\alpha, \vec{\theta}, N)$ denotes

$$p \left( \vec{n} \left| N, \text{MultDir}, \alpha, \vec{\theta} \right. \right) = \binom{N}{\vec{n}} \frac{\text{Beta} \left( \vec{n} + \alpha \vec{\theta} \right)}{\text{Beta} \left( \alpha \vec{\theta} \right)}$$

where $\sum_{k=1}^{K} n_k = N$ and Beta($\cdot$) is the normalising function for the Dirichlet distribution.

This probability is also the evidence (probability of data with parameters marginalised out) for a Dirichlet distribution.
A Hierarchical Dirichlet-Multinomial Component?

Consider the functional form of the MultDir.

\[
p \left( \vec{n} \mid N, \text{MultDir}, \alpha, \vec{\theta} \right) = \binom{N}{\vec{n}} \frac{\text{Beta} \left( \alpha \vec{\theta} + \vec{n} \right)}{\text{Beta} \left( \alpha \vec{\theta} \right)}
\]

\[
= \binom{N}{\vec{n}} \frac{1}{(\alpha)^N} \prod_{k=1}^{K} (\alpha \theta_k)(\alpha \theta_k + 1) \cdots (\alpha \theta_k + n_k - 1)
\]

\[
= \binom{N}{\vec{n}} \frac{1}{(\alpha)^N} \prod_{k=1}^{K} (\alpha \theta_k)^{n_k}
\]

where \((x)_n = x(x + 1) \cdots (x + n - 1)\) is the rising factorial.

This is a complex polynomial we cannot deal with in a hierarchical model.
Outline

1. Goals
2. Background
   - Discrete Distributions
   - Graphical Models
   - Dirichlet-Multinomial
   - Latent Dirichlet Allocation
   - Performance of Non-parametric Topic Models
   - Gibbs Sampling
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
Topic Models of Text

Original news article:

Despite their separation, Charles and Diana stayed close to their boys William and Harry. Here, they accompany the boys for 13-year-old William’s first day school at Eton College on Sept. 6, 1995, with housemaster Dr. Andrew Gayley looking on.

Bag of words:

13 1995 accompany and(2) andrew at boys(2) charles close college day despite diana dr eton first for gayley harry here housemaster looking old on on school separation sept stayed the their(2) they to william(2) with year

We’ll approximate the bag with a linear mixture of text topics as probability vectors.

Components:

<table>
<thead>
<tr>
<th>Words (probabilities not shown)</th>
<th>Human label</th>
</tr>
</thead>
<tbody>
<tr>
<td>Prince, Queen, Elizabeth, title, son, ...</td>
<td>Royalty</td>
</tr>
<tr>
<td>school, student, college, education, year, ...</td>
<td>School</td>
</tr>
<tr>
<td>John, David, Michael, Scott, Paul, ...</td>
<td>Names</td>
</tr>
<tr>
<td>and, or, to, from, with, in, out, ...</td>
<td>Function</td>
</tr>
</tbody>
</table>
Matrix Approximation View

\[ W \sim L \ast \Theta^T \]

Different variants:

<table>
<thead>
<tr>
<th>Data $W$</th>
<th>Components $L$</th>
<th>Error</th>
<th>Models</th>
</tr>
</thead>
<tbody>
<tr>
<td>real valued</td>
<td>unconstrained</td>
<td>least squares</td>
<td>PCA and LSA codebooks, NMF</td>
</tr>
<tr>
<td>non-negative</td>
<td>non-negative</td>
<td>least squares</td>
<td>topic modelling, NMF</td>
</tr>
<tr>
<td>non-neg integer</td>
<td>non-negative</td>
<td>cross-entropy</td>
<td>ICA</td>
</tr>
<tr>
<td>real valued</td>
<td>independent</td>
<td>small</td>
<td></td>
</tr>
</tbody>
</table>
Clustering Words in Documents View

Blei’s MLSS 2009 talk, with annotation by Wray.
**LDA Topic Model**

$$\vec{\theta}_k \sim \text{Dirichlet}_V (\vec{\gamma}) \quad \forall k = 1^K,$$

$$l_i \sim \text{Dirichlet}_K (\vec{\alpha}) \quad \forall i = 1^I,$$

$$z_{i,l} \sim \text{Discrete} (\vec{l}_i) \quad \forall i = 1^I \forall l = 1^{L_i},$$

$$x_{i,l} \sim \text{Discrete} (\vec{\theta}_{z_{i,l}}) \quad \forall i = 1^I \forall l = 1^{L_i}.$$

where

- $K := \# \text{ topics},$
- $V := \# \text{ words},$
- $I := \# \text{ documents},$
- $L_i := \# \text{ words in doc } i$
## Collapsed LDA Inference

The LDA posterior is collapsed by marginalising out $\forall_i \vec{l}_i$ and $\forall_i \vec{\theta}_i$:

$$
\prod_{i=1}^{I} \frac{\text{Beta}_K (\vec{\alpha} + \vec{m}_i)}{\text{Beta}_K (\vec{\alpha})} \prod_{k=1}^{K} \frac{\text{Beta}_V (\vec{\gamma} + \vec{n}_k)}{\text{Beta}_V (\vec{\gamma})}
$$

where

- $\vec{m}_i := \text{dim}(K)$ data counts of topics for doc $i$,
- $\vec{n}_k := \text{dim}(V)$ data counts of words for topic $k$.

See the Dirichlet-multinomials!

So people have trouble making LDA hierarchical!

---

**Background**

Latent Dirichlet Allocation

| $\vec{\theta}_k$ | $\sim$ Dirichlet$_V (\vec{\gamma})$ $\forall_{k=1}^{K}$ |
| $\vec{l}_i$ | $\sim$ Dirichlet$_K (\vec{\alpha})$ $\forall_{i=1}^{I}$ |
| $z_{i,l}$ | $\sim$ Discrete $\left(\vec{l}_i\right)$ $\forall_{i=1}^{I} \forall_{l=1}^{L_i}$ |
| $x_{i,l}$ | $\sim$ Discrete $\left(\vec{\theta}_{z_{i,l}}\right)$ $\forall_{i=1}^{I} \forall_{l=1}^{L_i}$ |

where

- $K := \#$ topics,
- $V := \#$ words,
- $I := \#$ documents,
- $L_i := \#$ words in doc $i$
Outline

1. Goals

2. Background
   - Discrete Distributions
   - Graphical Models
   - Dirichlet-Multinomial
   - Latent Dirichlet Allocation
   - Performance of Non-parametric Topic Models
   - Gibbs Sampling

3. Discrete Feature Vectors

4. Pitman-Yor Process

5. PYPs on Discrete Domains
Evaluation of Topic Models

David Lewis (Aug 2014) “topic models are like a Rorschach inkblot test” (not his exact words .... but the same idea)

Perplexity:
- measure of test set likelihood;
- equal to effective size of vocabulary;
- we use “document completion,” see Wallach, Murray, Salakhutdinov, and Mimno, 2009;
- however it is not a bonafide evaluation task

Comparisons: compare hca implementation of HDP-LDA and a non-parametric NP-LDA to published methods.
Comparison to PCVB0 and Mallet

Protocol is train on 80% of all documents then using trained topic probs get predictive probabilities on remaining 20%, and replicate 5 times.

- Data contributed by Sato. Protocol by Sato et al.
- PCVB0 is a refined variational HDP-LDA by Sato, Kurihara, Nakagawa KDD 2012.
- Mallet (asymmetric-symmetric) is truncated HDP-LDA
Comparison to Bryant+Sudderth (2012) on NIPS data

![Graph comparing different topic models on NIPS data](image)
Comparison to FTM and LIDA

FTM and LIDA use IBP models to select words/topics within LDA. Archambeau, Lakshminarayanan, and Bouchard, *Trans IEEE PAMI* 2014.

<table>
<thead>
<tr>
<th>Data</th>
<th>KOS</th>
<th>NIPS</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTM (1-par)</td>
<td>7.262±0.007</td>
<td>6.901±0.005</td>
</tr>
<tr>
<td>FTM (3-par)</td>
<td>7.266±0.009</td>
<td>6.883±0.008</td>
</tr>
<tr>
<td>LIDA</td>
<td>7.257±0.010</td>
<td>6.795±0.007</td>
</tr>
<tr>
<td>hca HPD-LDA</td>
<td>7.253±0.003</td>
<td>6.792±0.002</td>
</tr>
<tr>
<td>time</td>
<td>3 min</td>
<td>22 min</td>
</tr>
<tr>
<td>hca NP-LDA</td>
<td>7.156±0.003</td>
<td>6.722±0.003</td>
</tr>
</tbody>
</table>

- KOS data contributed by Sato (D=3430, V=6906).
- NIPS data from UCI (D=1500, V=12419).
- Protocol same as with PCVB0 but a 50-50 split.
- Figures are log perplexity. Using 300 cycles.

- Better implementation of HDP-LDA now similar to LIDA.
- But LIDA still substantially better than LDA so we need to consider combining the technique with NP-LDA.
Comparisons on Non-parametric Topic Models

- Our technique (presented later, block table indicator sampling) substantially out-performs other techniques in perplexity and single CPU computational cost.
- Moderately easily parallelised for 4 to 8-cores CPUs.
Outline

1. Goals

2. Background
   - Discrete Distributions
   - Graphical Models
   - Dirichlet-Multinomial
   - Latent Dirichlet Allocation
   - Performance of Non-parametric Topic Models
   - Gibbs Sampling

3. Discrete Feature Vectors

4. Pitman-Yor Process

5. PYPs on Discrete Domains
Gibbs Sampling

- The simplest form of Monte Carlo Mark Chain sampling.
- Theory justified using Metropolis-Hasting theory.
- Sequence through each dimension/variable in turn. To sample a chain $\theta^{(1)}, \theta^{(2)}, \theta^{(3)}, \ldots$, at each step we resample each individual variable:

  $$
  \begin{align*}
  \theta_1^{(j)} &\sim p \left( \theta_1 \mid \theta_2^{(j-1)}, \theta_3^{(j-1)}, \ldots, \theta_K^{(j-1)} \right) \\
  \theta_2^{(j)} &\sim p \left( \theta_2 \mid \theta_1^{(j)}, \theta_3^{(j-1)}, \theta_4^{(j-1)}, \ldots, \theta_K^{(j-1)} \right) \\
  \theta_3^{(j)} &\sim p \left( \theta_3 \mid \theta_1^{(j)}, \theta_2^{(j)}, \theta_4^{(j-1)}, \ldots, \theta_K^{(j-1)} \right) \\
  \vdots \\
  \theta_K^{(j)} &\sim p \left( \theta_K \mid \theta_1^{(j)}, \theta_2^{(j)}, \ldots, \theta_{K-1}^{(j)} \right)
  \end{align*}
  $$

- Because each sampling is one dimensional, simple fast methods can often be used.
- Related to coordinate descent $^W$ optimisation.
Gibbs Sampling: Function Differencing

- Often times, the conditional probabilities required are cheaply computed via function differencing.

- For simple LDA:

\[
p(\vec{z}, \vec{w} | \vec{\alpha}, \vec{\gamma}) = \prod_{i=1}^{l} \frac{\text{Beta}_K(\vec{\alpha} + \vec{m}_i)}{\text{Beta}_K(\vec{\alpha})} \prod_{k=1}^{K} \frac{\text{Beta}_V(\vec{\gamma} + \vec{n}_k)}{\text{Beta}_V(\vec{\gamma})}
\]

\[
\vec{m}_i := \text{dim}(K) \text{ data counts of topics for doc } i, \text{ s.t. } m_{i,k} = \sum_{l=1}^{L_i} 1_{z_{i,l}=k}
\]

\[
\vec{n}_k := \text{dim}(V) \text{ data counts of words for topic } k, \text{ s.t. } n_{k,w} = \sum_{i=1}^{l} 1_{x_{i,l}=w} 1_{z_{i,l}=k}
\]

- Using properties of the Beta/Gamma functions:

\[
p(z_{i,l} = k | \vec{z} - \{z_{i,l}\}, \vec{w}, \vec{\alpha}, \vec{\gamma}) \propto (\alpha_k + m_{i,k}) \frac{\gamma_w + n_{k,w}}{\sum_w \gamma_w + n_{k,w}}
\]
Gibbs Sampling: Block Sampling

- If two variables are more highly correlated, it makes sense to sample them together.

\[
\begin{align*}
(\theta_1^{(j)}, \theta_2^{(j)}) & \sim p \left( \theta_1, \theta_2 | \theta_3^{(j-1)}, \ldots, \theta_K^{(j-1)} \right) \\
\theta_3^{(j)} & \sim p \left( \theta_1^{(j)}, \theta_2^{(j)}, \theta_4^{(j-1)}, \ldots, \theta_K^{(j-1)} \right) \\
& \quad \vdots \\
\theta_K^{(j)} & \sim p \left( \theta_1^{(j)}, \theta_2^{(j)}, \ldots, \theta_{K-1}^{(j)} \right)
\end{align*}
\]

- Don’t do in general because multi-dimensional sampling is intrinsically harder.

- We usually do it when advantage is also got with function differencing.
Sampling One Real Dimension

- **Hyperparameters have real values.** When function differencing for them doesn’t leave you with a simple sampling form (e.g., Gaussian, Gamma) you need to use a general purpose sampler.
- **These are generally much slower** than the other cases.

**Stochastic gradient descent:** If there are not too many of these “hard” dimensions/parameters, this is good enough.

**Slice sampling:** Easy case when distribution is unimodal. Some optimisations can be tricky. Can fail if posterior highly peaked.

**Adaptive Rejection Sampling:** Requires distribution be log-concave. Don’t try to implement it, use Gilk’s C code (1992)

**Adaptive Rejection Metropolis Sampling:** Extension of Gilk’s code. Doesn’t require log-concavity.
**Buntine’s Collorary to Murphy’s Law:** if you haven’t proven a posterior probability is log-concave (or unimodal), it won’t be.

*i.e. be careful when sampling.*
You want to implement split-merge clustering with MCMC. To split a cluster into two parts, a random split is almost certainly going to yield a poor proposal so will be rejected. But a simple heuristic (e.g., one parse greedy clustering) will yield a good split proposal. However, it will be near impossible to develop a corresponding (reverse) merge operation to make the MCMC sampler reversible.

- General MCMC Metropolis-Hastings theory requires samplers be reversible.
- As the example shows, this is extremely difficult for split-merge operations and other complex dimension-jumping moves.
- Jukka Corander’s group proved in “Bayesian model learning based on a parallel MCMC strategy,” (2006) that MCMC doesn’t need to be reversible.
- So simply ignore the reverse operation.
Summary: What You Need to Know

Discrete and conjugate distributions: versions, divisibility, normalising
Dirichlet distribution: basic statistical unit for discrete data
Graphical models: convey the structure of a probability model
Dirichlet-Multinomial: the evidence for a Dirichlet, a distribution itself
LDA topic model: a basic unsupervised component model
Gibbs sampling: various tricks to make it work well and work fast.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
   - Discrete Feature Vectors
   - Conjugate Discrete Processes
   - Worked Examples
4. Pitman-Yor Process
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
## Conjugate Discrete Families

| Conjugate Family         | \( p(x|\lambda) \)                                      | \( p(\lambda) \propto \)              |
|--------------------------|---------------------------------------------------------|---------------------------------------|
| Bernoulli-Beta           | \( \lambda^x (1 - \lambda)^{1-x} \)                   | \( \lambda^{\alpha-1} (1 - \lambda)^{\beta-1} \delta_{0<\lambda<1} \) |
| Poisson-Gamma            | \( \frac{1}{x!} \lambda^x e^{-\lambda} \)            | \( \lambda^{\alpha-1} e^{-\beta \lambda} \)               |
| negtve-binomial-Gamma    | \( \frac{1}{x!} (\lambda)_x \rho^x (1 - \rho)^\lambda \) | \( \lambda^{\alpha-1} e^{-\beta \lambda} \)               |

Parameters \( \alpha, \beta > 0 \)

\( (\lambda)_x \) is rising factorial \( \lambda (\lambda + 1) \ldots (\lambda + x - 1) \)

- multinomial-Dirichlet used in LDA
- Poisson-Gamma in some versions of NMF
- Bernoulli-Beta is the basis of IBP
- negative-binomial-Gamma is not quite a conjugate family; the negative-binomial is a “robust” variant of a Poisson
Boolean Matrices

See Griffiths and Ghahramani, 2011.

Each row is a data vector (of features). Each column corresponds to the values (on/off) of one feature. Columns can be infinite but only visualise non-zero features.
Boolean Matrices, cont.

Figure 5: Binary matrices and the left-ordered form. The binary matrix on the left is transformed into the left-ordered binary matrix on the right by the function $lof(\cdot)$. This left-ordered matrix was generated from the exchangeable Indian buffet process with $\alpha = 10$. Empty columns are omitted from both matrices.

- entries in a column are Bernoulli with the same parameter;
- columns are independent;
- Bernoulli probabilities are Beta.
## General Discrete Matrices

**Boolean matrix**  
(*e.g.*, Bernoulli-beta)  
\[
\begin{array}{cccccc}
0 & 0 & 1 & 1 & 0 & 1 \\
0 & 1 & 0 & 1 & 0 & 0 \\
1 & 0 & 1 & 0 & 0 & 1 \\
0 & 0 & 1 & 1 & 1 & 0 \\
1 & 0 & 0 & 0 & 1 & 0 \\
\end{array}
\]

**Count matrix**  
(*e.g.*, Poisson-gamma)  
\[
\begin{array}{cccccc}
0 & 0 & 1 & 3 & 0 & 2 \\
0 & 4 & 0 & 2 & 0 & 0 \\
1 & 0 & 3 & 0 & 0 & 4 \\
0 & 0 & 4 & 1 & 1 & 0 \\
2 & 0 & 0 & 0 & 1 & 0 \\
\end{array}
\]

**Boolean vector matrix**  
(*e.g.*, Categorical-Dirichlet)  
\[
\begin{array}{cccccc}
0 & 0 & (1,0,0) & (0,0,1) & 0 & (0,1,0) \\
0 & (1,0,0) & 0 & (0,1,0) & 0 & 0 \\
(1,0,0) & 0 & (0,0,1) & 0 & (1,0,0) & (0,1,0) \\
0 & 0 & (1,0,0) & (1,0,0) & (1,0,0) & 0 \\
(0,1,0) & 0 & 0 & 0 & (1,0,0) & 0 \\
\end{array}
\]
Let $\omega_k \in \Omega$ for $k = 1, ..., \infty$ be index points for an infinite vector.

Each $\omega_k$ indexes a column.

Have infinite parameter vector $\vec{\lambda}$ represented as

$$\lambda(\omega) = \sum_{k=1}^{\infty} \lambda_k \delta_{\omega_k}(\omega),$$

for $\lambda_k \in (0, \infty)$.

Acts as a function on $\omega$ (assuming all $\omega_k$ are distinct):

$$\vec{\lambda}(\omega) = \begin{cases} 
\lambda_k & \omega \equiv \omega_k \\
0 & \text{otherwise}
\end{cases}$$

Infinite Discrete Vectors

Modelling this in the general case (discrete data rather than just Booleans):

- Have \( I \) discrete feature vectors \( \vec{x}_i \) represented as
  \[
  x_i(\omega) = \sum_{k=1}^{\infty} x_{i,k} \delta_{\omega_k}(\omega).
  \]

- Generate pointwise from \( \vec{\lambda} \) using discrete distribution \( p(x_{i,k}|\lambda_k) \).

- Corresponds to a row.

- Each row should only have a finite number of non-zero entries.

- So expect \( \sum_{k=1}^{\infty} 1_{x_{i,k} \neq 0} < \infty \) for each \( i \).

- This means we need \( \sum_{k=1}^{\infty} \lambda_k < \infty \):
  - assuming lower \( \lambda_k \) makes \( x_{i,k} \) more likely to be zero,
  - e.g., for the Bernoulli, \( \mathbb{E}[x_{i,k}] = \lambda_k \)
ASIDE: Infinite Vectors: Arbitrarily Reordering

- Remember the “left ordered form”.
- Can arbitrarily reorder dimensions $k$ since all objects have term $\sum_{k=1}^{\infty}()$.
- So for any reordering $\sigma$,

$$\sum_{k=1}^{\infty} \lambda_k \delta \omega_k(\theta) = \sum_{k=1}^{\infty} \lambda_{\sigma(k)} \delta \omega_{\sigma(k)}(\theta).$$

- Don’t know which dimensions $k$ non-zero so reorder afterwards so only non-zero dimensions are included.
Suppose we want a “uniform” prior on location $\mu$ on the real line. A constant prior on $\mu$ must be over a finite domain:

$$p(\mu) \sim \frac{1}{2C} \quad \text{for } \mu \in [-C, C]$$

Consider data $x_1$ with Gaussian likelihood $p(x|\mu) = \frac{1}{\sqrt{2\pi}} e^{(x-\mu)^2}$.

- for $C$ large enough, this is possible

As $C \to \infty$, the corresponding posterior is

$$p(\mu|x_1) = \frac{1}{\sqrt{2\pi}} e^{(x_1-\mu)^2}.$$  

but the prior is not proper.
ASIDE: Improper Prior

Informally, an improper prior is not a proper distribution. It is a measure that cannot be normalised. It is constructed:

- as the limit of a sequence of proper distributions,
- where the corresponding limit of posteriors from any one data point is a proper distribution.
Generating Infinite Vectors

- Formally modelled using Poisson processes:
  
  \textit{Have Poisson process with points } (\lambda, \omega) \textit{ on domain } (0, \infty) \times \Omega \textit{ with rate } p(\lambda | \omega) d\lambda G(d\omega).

- For infinite length vectors want infinite number of points \( \omega_k \) sampled by the Poisson process, so rate doesn’t normalise:
  
  \[
  \int_0^\infty \int_\Omega p(\lambda | \omega) d\lambda G(d\omega) = \infty
  \]

- To expect \( \sum_{k=1}^\infty \lambda_k < \infty \), want
  
  \[
  \mathbb{E} \left[ \sum_{k=1}^\infty \lambda_k \right] = \int_0^\infty \int_\Omega \lambda p(\lambda | \omega) d\lambda G(d\omega) < \infty
  \]

- Parameters to the “distribution” (Poisson process rate) for \( \lambda \) would control the expected number of non-zero \( x_{i,k} \).
Bernoulli-Beta Process (Indian Buffet Process)

- infinite Boolean vectors $\vec{x}_i$ with a finite number of 1’s;
- each parameter $\lambda_k$ is an independent probability, 
  
  $$p(x_{i,k} | \lambda_k) = \lambda_k^{x_{i,k}} (1 - \lambda_k)^{1-x_{i,k}}$$

- to have finite 1’s, require $\sum_k \lambda_k < \infty$
- improper prior (Poisson process rate) is the 3-parameter Beta process 
  
  $$p(\lambda | \alpha, \beta, \theta) = \theta \lambda^{-\alpha-1} (1 - \lambda)^{\alpha + \beta - 1}$$

  (some versions add additional constants with $\theta$)
- is in improper Beta because seeing “1” makes it proper:
  
  $$\int_{\lambda=0}^{1} p(x = 1 | \lambda) p(\lambda) d\lambda = \theta \text{Beta}(1 - \alpha, \alpha + \beta)$$
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
   - Discrete Feature Vectors
   - Conjugate Discrete Processes
   - Worked Examples
4. Pitman-Yor Process
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
Conjugate Discrete Processes

Each conjugate family has a corresponding non-parametric version:

- Uses the improper versions of the prior \( p(\lambda | \omega) \)
  
  \textit{e.g.} for Gamma, Beta, Dirichlet

- Want to generate a countably infinite number of \( \lambda \) but have almost all infinitesimally small.


- Presentation here uses the more informal language of “improper priors,” but the correct theory is Poisson processes.
Conjugate Discrete Processes, cont.

Non-parametric versions of models for discrete feature vectors:

| Process Name          | \( p(x|\lambda) \)                                      | \( p(\lambda) \)                                      |
|-----------------------|----------------------------------------------------------|--------------------------------------------------------|
| Poisson-Gamma         | \( \frac{1}{x!} \lambda^x e^{-\lambda} \)              | \( \theta \lambda^{-\alpha-1} e^{-\beta \lambda} \)  |
| Bernoulli-Beta        | \( \lambda^x (1 - \lambda)^{1-x} \)                    | \( \theta \lambda^{-\alpha-1} (1 - \lambda)^{\alpha+\beta-1} \delta_{0<\lambda<1} \) |
| negative-binomial-Gamma | \( \frac{1}{x!} (\lambda)^x \rho^x (1 - \rho)^\lambda \) | \( \theta \lambda^{-\alpha-1} e^{-\beta \lambda} \)  |

\( \beta, \theta > 0 \)
\( 0 \leq \alpha < 1 \)

- In common they make the power of \( \lambda \) lie in \((-2, -1]\) to achieve the “improper prior” effect.
- Term \( \theta \) is just a general proportion to uniformly increase number of \( \lambda_k \)’s in any region.
- Whereas \( \alpha \) and \( \beta \) control the relative size of the \( \lambda_k \)’s.
Deriving the Posterior Marginal

- Have Poisson process with points \((\lambda, \omega)\) on domain \((0, \infty) \times \Omega\) with rate \(p(\lambda|\omega)d\lambda G(d\omega)\).
- Given \(\lambda\), probability of \(I\) samples with at least one non-zero entry is
  \[
  \left(1 - p(x_{i,k} = 0|\lambda)^I\right).
  \]
- By Poisson process theory, expectation of this is rate of generating a feature \(k\) with non-zero in \(I\) data:
  \[
  \Psi_I = \int_\Omega \int_0^\infty \left(1 - p(x_{i,k} = 0|\lambda)^I\right) \rho(\lambda|\omega)d\lambda G_0(d\omega_k)
  \]
- Call \(\Psi_I\) the Poisson non-zero rate, a function of \(I\).
- With \(I\) vectors, number of non-zero dimensions \(K\) is Poisson with rate \(\Psi_I\), having probability
  \[
  \frac{1}{K!} e^{-\Psi_I} \Psi_I^K.
  \]
Deriving the Posterior Marginal, cont.

- With \( I \) vectors, number of non-zero dimensions \( K \) is Poisson with rate \( \Psi_I \), having probability

\[
\frac{1}{K!} e^{-\Psi_I} \Psi_I^K.
\]

- Take particular dimension ordering (remove \( \frac{1}{K!} \)) and replace “not all zero” by actual data, \( x_{i,1}, \ldots, x_{i,K} \) to get:

\[
e^{-\Psi_I} \prod_{k=1}^{K} p(x_{1,k}, \ldots, x_{i,k}, \omega_w).
\]

- Expand using model to get posterior marginal:

\[
p(\vec{x}_1, \ldots, \vec{x}_I, \vec{\omega}) = e^{-\Psi_I} \prod_{k=1}^{K} \left( \int_0^\infty \left( \prod_{i=1}^{I} p(x_{i,k} | \lambda) \right) \rho(\lambda | \omega) d\lambda \right) G_0(d\omega_k)
\]
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
   - Discrete Feature Vectors
   - Conjugate Discrete Processes
   - Worked Examples
4. Pitman-Yor Process
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
Bernoulli-Beta Process (Indian Buffet Process)

- The Poisson non-zero rate
  \[ \text{trick: } 1 - y^l = (1 - y) \sum_{i=0}^l y^i \]
  \[ \Psi_l = \theta \Gamma(1 - \alpha) \sum_{i=0}^l \frac{\Gamma(\beta + \alpha + i)}{\Gamma(\beta + 1 + i)}. \]

- The marginal for the \( k \)-th dimension
  \[ \int_0^\infty \left( \prod_{i=1}^l p(x_{i,k} | \lambda) \right) \rho(\lambda | \omega) d\lambda = \theta \text{Beta}(c_k - \alpha, l - c_k + \alpha + \beta) \]
  where \( c_k \) is times dimension \( k \) is “on,” so \( c_k = \sum_{i=1}^l x_{i,k}. \)
Marginal posterior:

\[
\theta^K e^{-\theta \Gamma(1-\alpha)} \sum_{i=0}^l \frac{\Gamma(\beta+\alpha+i)}{\Gamma(\beta+1+i)} \prod_{k=1}^K \text{Beta}(c_k - \alpha, l - c_k + \alpha + \beta)
\]

where \(c_k\) is times dimension \(k\) is “on,” so \(c_k = \sum_{i=1}^l x_{i,k}\).

**Gibbs sampling** \(x_{i,k}\): affect of this term at least, is thus simple.

**Sampling hyperparameters:** posterior of \(\theta\) is Gamma; posterior for \(\beta\) is log-concave so sampling “easier”.
Poisson-Gamma Process

- The Poisson non-zero rate trick: use the Laplace exponent from Poisson process theory

\[ \Psi_I = \theta \frac{\Gamma(1 - \alpha)}{\alpha} \left( (I + \beta)^\alpha - \beta^\alpha \right). \]

- The marginal for the \( k \)-th dimension

\[ \int_0^\infty \left( \prod_{i=1}^I p(x_{i,k} | \lambda) \right) \rho(\lambda | \omega) d\lambda = \theta \left( \prod_{i=1}^I \frac{1}{x_{i,k}!} \right) \frac{\Gamma(x_{.,k} - \alpha)}{(I + \beta)^{x_{.,k} - \alpha}} \]

where \( x_{.,k} = \sum_{i=1}^I x_{i,k} \).
Poisson-Gamma Process, cont

Marginal posterior:

\[ \theta^K e^{-\theta \frac{\Gamma(1-\alpha)}{\alpha}((1+\beta)^\alpha - \beta^\alpha)} \left( \prod_{i=1, k=1}^{I, K} \frac{1}{x_{i,k}!} \right) \prod_{k=1}^{K} \frac{\Gamma(x_{.,k} - \alpha)}{(1 + \beta)^{x_{.,k} - \alpha}} \]

where \( x_{.,k} = \sum_{i=1}^{I} x_{i,k} \).

Gibbs sampling the \( x_{i,k} \): affect of this term at least, is thus simple.

Sampling hyperparameters: posterior of \( \theta \) is Gamma; posterior of \( \beta \) is unimodal (and no other turning points) with simple closed form for MAP.
Negative-Binomial-Gamma Process

- Series of papers for this case by Mingyuan Zhou and colleagues.
- The Poisson non-zero rate trick: use the Laplace exponent from Poisson process theory
  \[ \psi_I = \theta \frac{\Gamma(1 - \alpha)}{\alpha} \left( \left( I \log \left( \frac{1}{1 - p} \right) + \beta \right)^\alpha - \beta^\alpha \right). \]
- The marginal for the $k$-th dimension
  \[
  \int_0^\infty \left( \prod_{i=1}^I p(x_{i,k} | \lambda, p) \right) \rho(\lambda | \omega) d\lambda
  = p^{x_{i,k}} \left( \prod_{i=1}^I \frac{1}{x_{i,k}!} \right) \int_0^\infty (1 - p)^I \lambda \left( \prod_{i=1}^I (\lambda)^{x_{i,k}} \right) \rho(\lambda) d\lambda
  = \lambda^{x_{i,k}} \left( \prod_{i=1}^I \frac{1}{x_{i,k}!} \right) \int_0^\infty (1 - p)^I \lambda^{x_{i,k}} \rho(\lambda) d\lambda
  \]
  Gibbs sampling the $x_{i,k}$ is more challenging.
  - keep $\lambda$ as a latent variable (posterior is log concave);
  - use approximation $(\lambda)^x \approx \lambda^{t^*} S_{t^*,0}^x$ where $t^* = \arg\max_{t \in [1,x]} \lambda^t S_{t,0}^x$. 
**ASIDE:** Simple, Fast Hierarchical IBP

James’ more general theory allows more creativity in construction.

**Bernoulli-Beta-Beta process**

- model is a hierarchy of Bernoulli-Beta processes
- infinite feature vector $\vec{\lambda}$ is a Beta Process as before;
- these varied with point-wise Beta distributions to create a set of parent nodes $\vec{\psi}_j$, so $\psi_{j,k} \sim \text{Beta}(\alpha \lambda_{j,k}, \alpha(1 - \lambda_{j,k}))$
- discrete features ordered in a hierarchy below nodes $j$ so $x_{i,k} \sim \text{Bernoulli}(\psi_{j,k})$ for $j$ the parent of node $i$.
- Use hierarchical Dirichlet process techniques to implement efficiently.
Summary: What You Need to Know

Infinite Feature Vectors: mathematical notation for representing unbounded vectors

Generalised IBP: templates based on standard discrete conjugate families

Marginal Posteriors for IBP: once you have formulas, allows easy Gibbs sampling

Hierarchical IBP: easily set up using PYP theory.

Versions of the generalised IBP are at the leading edge of new methods in topic models.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
   - Species Sampling Models
   - Partitions
   - Chinese Restaurant Process
   - Pitman-Yor and Dirichlet Processes
   - How Many Species are There?
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
Definition: Species Sampling Model

Definition of a species sampling model

Have a probability vector $\vec{p}$ (so $\sum_{k=1}^{\infty} p_k = 1$), and a domain $\Theta$ and a countably infinite sequence of elements $\{\theta_1, \theta_2, \ldots\}$ from $\Theta$.

A species sampling model (SSM) draws a sample $\theta$ according to the distribution

$$p(\theta) = \sum_{k=1}^{\infty} p_k \delta_{\theta_k}(\theta).$$

- Sample $\theta_k$ with probability $p_k$.
- If $\forall k \theta \neq \theta_k$, then $p(\theta) = \sum_k p_k 0 = 0$.
- If $\forall k : k \neq l \theta_k \neq \theta_k$, then $p(\theta_l) = \sum_k p_k \delta_{k=l} = p_l$. 
Species Sampling Model, cont.

SSM defined as:

\[ p(\theta) = \sum_{k=1}^{\infty} p_k \delta_{\theta_k}(\theta). \]

- the indices themselves in \( \left( \sum_{k=1}^{\infty} \cdot \right) \) are irrelevant, so for any reordering \( \sigma \),

\[ p(\theta) = \sum_{k=1}^{\infty} p_{\sigma(k)} \delta_{\theta_{\sigma(k)}}(\theta); \]

- to create an SSM, one needs a sequence of values \( \theta_k \)
  - usually we generate these independently according to some base distribution (usually \( H(\cdot) \)) so \( \theta_k \sim H(\cdot) \)
- to create an SSM, one also needs a vector \( \tilde{p} \);
  - this construction is where all the work is!
Using an SSM for a Mixture Model

Classic MM

\[
\vec{\theta}_n \sim H(\cdot) \quad \forall k=1,\ldots,K \\
\vec{\theta} \sim SSM-p(\cdot) \\
z_n \sim \vec{\theta} \\
x_n \sim f(\vec{\theta}_{z_n}) \quad \forall n=1,\ldots,N
\]

Versus, on the right

\[
G(\cdot) \sim SSM(H(\cdot)) \\
\vec{\theta}_n \sim G(\cdot) \quad \forall k=1,\ldots,N \\
x_n \sim f(\vec{\theta}_n) \quad \forall n=1,\ldots,N
\]

where \( G(\vec{\theta}) \) is an SSM, including a vector \( \vec{\theta} \).
The number of $p_k > \delta$ must be less than $(1/\delta)$.

_e.g._ there can be no more than 1000 $p_k$ greater than 0.001.

The value of $p_{58153}$ is almost surely infinitessimal.

- and for $p_{9356483202}$, _etc._

But _some_ of the $p_k$ must be larger and significant.

It is meaningless to consider a $p_k$ without:

- defining some kind of ordering on indices,
- only considering those greater than some $\delta$, _or_
- ignoring the indices and only considering the partitions of data induced by the indices.
There are general schemes (but also more) for sampling infinite probability vectors:

**Normalised Random Measures:** sample an independent set of weights $w_k$ (a “random measure”) using for instance, a Poisson process, and then normalise, $p_k = \frac{w_k}{\sum_{k=1}^{\infty} w_k}$.

**Predictive Probability Functions:** generalises the famous “Chinese Restaurant Process” we will cover later. See Lee, Quintana, Müller and Trippa (2013).

**Stick-Breaking Construction:** commonly used definition for the Pitman-Yor process we will consider later. See Ishwaran and James (2001).
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
   - Species Sampling Models
   - Partitions
   - Chinese Restaurant Process
   - Pitman-Yor and Dirichlet Processes
   - How Many Species are There?
5. PYPs on Discrete Domains
6. Wrapping Up
Partitions

Definition of partition

A partition of a set \( P \) of a countable set \( X \) is a mutually exclusive and exhaustive set of non-empty subsets of \( X \). The partition size of \( P \) is given by the number of sets \( |P| \).

Consider partitions of the set of letters \( \{a, b, c, d, e, f, g, h, i, j, k, l, m, n, o\} \):

<table>
<thead>
<tr>
<th>Candidate</th>
<th>Legality</th>
</tr>
</thead>
<tbody>
<tr>
<td>{a,d,k,n},{b,f,h,i,j},{c,e,l,m,o},{g}</td>
<td>OK</td>
</tr>
<tr>
<td>{a,d,k,n},{b,f,h,i,j},{c,e,l,m,o},{g,k}</td>
<td>no, 'k' duped</td>
</tr>
<tr>
<td>{a,d,k,n},{b,f,h,i,j},{c,e,l,m,o}</td>
<td>no, not exhaustive</td>
</tr>
<tr>
<td>{a,d,k,n},{b,f,h,i,j},{c,e,l,m,o},{g},{}</td>
<td>no, an empty set</td>
</tr>
</tbody>
</table>
Partitions over \( \{a, b, c\} \)

<table>
<thead>
<tr>
<th>partition ( P )</th>
<th>( {a, b, c} )</th>
<th>( {a, b}, {c} )</th>
<th>( {a, c}, {b} )</th>
<th>( {a}, {b, c} )</th>
<th>( {a}, {b}, {c} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>indices ((1,1,1))</td>
<td>((1,1,1))</td>
<td>((1,1,2))</td>
<td>((1,2,1))</td>
<td>((1,2,2))</td>
<td>((1,2,3))</td>
</tr>
<tr>
<td>size (</td>
<td>P</td>
<td>)</td>
<td>1</td>
<td>2</td>
<td>2</td>
</tr>
<tr>
<td>counts (\vec{n})</td>
<td>((3))</td>
<td>((2,1))</td>
<td>((2,1))</td>
<td>((1,2))</td>
<td>((1,1,1))</td>
</tr>
</tbody>
</table>
ASIDE: All partitions of 4 objects

Note: space of partitions forms a lattice.
A Sample of a SSM Induces a Partition

Suppose we have a sample of size $N = 12$ taken from an infinite mixture (for simplicity, we’ll label data as ’a’, ’b’, ...):

$$a, c, a, d, c, d, a, b, g, g, a, b$$

This can be represented as follows:

$$1, 2, 1, 3, 2, 3, 1, 4, 5, 5, 1, 4$$

where index mappings are: $a=1$, $c=2$, $d=3$, $b=4$, $g=5$.

- The sample induces a partition of $N$ objects.
- Index mappings can be arbitrary, but by convention we index data as it is first seen as $1, 2, 3, ...$
- This convention gives the size-biased ordering for the partition,
  - because the first data item seen is more likely to have the largest $p_k$,
  - the second data item seen is more likely to have the second largest $p_k$, etc.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
   - Species Sampling Models
   - Partitions
   - Chinese Restaurant Process
   - Pitman-Yor and Dirichlet Processes
   - How Many Species are There?
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
ASIDE: "Chinese Restaurant" Sampling

\[ \begin{array}{c}
\alpha_1 \\
\alpha_2 \\
\alpha_3 \\
\alpha_4 \\
\end{array} \quad \begin{array}{c}
t_1 = X^*_1 \\
t_2 = X^*_2 \\
t_3 = X^*_3 \\
\end{array} \quad \begin{array}{c}
N_1^* = 1 \\
N_2^* = 1 \\
N_3^* = 2 \\
N_4^* = 1 \\
\end{array} \]
ASIDE: CRP Terminology

Restaurant: single instance of a CRP, roughly like a Dirichlet-multinomial distribution.

Customer: one data point.

Table: cluster of data points sharing the one sample from $H(.)$.

Dish: the data value corresponding to a particular table; all customers at the table have this “dish”.

Table count: number of customers at the table.

Seating plan: full configuration of tables, dishes and customers.
**ASIDE: CRP Example**

CRP with base distribution $H(\cdot)$:

$$p(x_{N+1} \mid x_{1:N}, d, \alpha, H(\cdot)) = \frac{\alpha + Kd}{N + \alpha} H(x_{N+1}) + \sum_{k=1}^{K} \frac{n_k - d}{N + \alpha} \delta x^*_k(x_{N+1}),$$

where

- $x_1 \rightarrow t_1 = X_1^*$
- $x_2 \rightarrow t_2 = X_2^*$
- $x_3 \rightarrow t_3 = X_3^*$
- $x_4 \rightarrow t_4 = X_4^*$
- $\ldots$

And the probabilities are:

- $p(x_{13} = X_1^* \mid x_{1:12}, \ldots) = \frac{2 - d}{12 + \alpha}$
- $p(x_{13} = X_2^* \mid x_{1:12}, \ldots) = \frac{4 - d}{12 + \alpha}$
- $p(x_{13} = X_3^* \mid x_{1:12}, \ldots) = \frac{4 - d}{12 + \alpha}$
- $p(x_{13} = X_4^* \mid x_{1:12}, \ldots) = \frac{4 - d}{12 + \alpha}$
Evidence for the CRP

It does show how to compute evidence only when $H(\cdot)$ is non-discrete.

\[
p(x_1, ..., x_N|N, CRP, d, \alpha, H(\cdot)) = \frac{\alpha(d + \alpha)\cdots((K - 1)d + \alpha)}{\alpha(1 + \alpha)\cdots(N - 1 + \alpha)} \prod_{k=1}^{K} \frac{1}{(1 - d)\cdots(n_k - 1 - d)H(X^*_k)} \]

\[
= \frac{(\alpha|d)_K}{(\alpha)_N} \prod_{k=1}^{K} (1 - d)_{n_k-1} \Gamma(n_k) H(X^*_k),
\]

where there are $K$ distinct data values $X^*_1, ..., X^*_K$.

For the DP version, $d = 0$, this simplifies

\[
\frac{\alpha^K}{(\alpha)_N} \Gamma(n_k) H(X^*_k).
\]
The Pitman-Yor Process (PYP) has three arguments $PYP(d, \alpha, H(\cdot))$ and the Dirichlet Process (DP) has two arguments $DP(\alpha, H(\cdot))$:

- **Discount** $d$ is the Zipfian slope for the PYP.
- **Concentration** $\alpha$ is inversely proportional to variance.
- **Base distribution** $H(\cdot)$ that seeds the distribution and is the mean.
  - e.g., as $\alpha \to \infty$, a sample from them gets closer to $H(\cdot)$.

They return an SSM, $p(\theta) = \sum_{k=1}^{\infty} p_k \delta_{\theta_k}(\theta)$, where $\theta_k$ are independently and identically distributed according to the base distribution $H(\cdot)$.

They return a distribution on the same space as the base distribution (hence are a functional).

- fundamentally different depending on whether $H(\cdot)$ is discrete or not.

PYP originally called “two-parameter Poisson-Dirichlet process” (Ishwaran and James, 2003).
Example: $G(\cdot) \sim DP(1, \text{Gaussian}(0, 1))$
Example: DP on a 4-D vector

\[ \vec{p}_0 \]

\[ \vec{p}_1 \sim \text{DP}(500, \vec{p}_0) \]

\[ \vec{p}_2 \sim \text{DP}(5, \vec{p}_0) \]

\[ \vec{p}_3 \sim \text{DP}(0.5, \vec{p}_0) \]
Definitions

There are several ways of defining a *Pitman-Yor Process* of the form $\text{PYP}(d, \alpha, H(\cdot))$.

- Generate a $\vec{p}$ with a $\text{GEM}(d, \alpha)$, then form an SSM by independently sampling $\theta_k \sim H(\cdot)$ (Pitman and Yor, 1997).
- Generate a $\vec{p}$ with an $\text{ImproperDirichlet}(d, \alpha)$, then form an SSM by independently sampling $\theta_k \sim H(\cdot)$.
- Propose its existence by saying it has posterior sampler given by a $\text{CRP}(d, \alpha, H(\cdot))$.

There is another way of defining a *Dirichlet Process* of the form $\text{DP}(\alpha, H(\cdot))$.

- As a natural extension to the Dirichlet in non-discrete or countably infinite domains (see “formal definition” in Wikipedia).
When applied to a finite probability vector $\bar{\mu}$ of dimension $K$, the DP and the Dirichlet are identical:

$$\text{Dirichlet}_K (\alpha, \bar{\mu}) = \text{DP} (\alpha, \bar{\mu}).$$

Thus in many applications, the use of a DP is equivalent to the use of a Dirichlet.

**Why use the DP then?**
- Hierarchical Dirichlets have fixed point MAP solutions, but more sophisticated reasoning is not always possible.
- Hierarchical DPs have fairly fast samplers (as we shall see).
- MAP solutions for hierarchical Dirichlets could be a good way to “burn in” samplers.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
   - Pitman-Yor Process
     - Species Sampling Models
     - Partitions
     - Chinese Restaurant Process
     - Pitman-Yor and Dirichlet Processes
     - How Many Species are There?
4. Pitman-Yor Process on Discrete Domains
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
How Many Species/Tables are There?

- Consider just the case where the sample \( \bar{x} \) of size \( N \) has just \( K \) species (or tables for the CRP), denoted as \( |\bar{x}| = K \).
- What is the expected distribution on \( K \)?
- Easily sampled using the CRP.
- Can also be found in closed form.
Consider just the case where the sample $\bar{x}$ of size $N$ has just $K$ species, denoted as $|\bar{x}| = K$.

\[
p(|\bar{x}| = K| d, \alpha, N, \text{PYP}) \propto \frac{(\alpha|d)_K}{(\alpha)_N} \sum_{\bar{x}:|\bar{x}|=K} \prod_{k=1}^{K} (1 - d)_{n_k-1}
\]

Define

\[
S_{K,d}^N := \sum_{\bar{x}:|\bar{x}|=K} \prod_{k=1}^{K} (1 - d)_{n_k-1},
\]

then

\[
p(|\bar{x}| = K| d, \alpha, N, \text{PYP}) = \frac{(\alpha|d)_K}{(\alpha)_N} S_{K,d}^N.
\]

The $S_{K,d}^N$ is a generalised Stirling number of the second kind, with many nice properties. Is easily tabulated so $O(1)$ to compute.

See Buntine & Hutter 2012, and for code the MLOSS project libstb.
How Many Species/Tables are There When $N = 500$?

Posterior probability on $K$ given $N = 500$ and different $d, \alpha$. 
The number of species/tables varies dramatically depending on the discount and the concentration.

Is approximately Gaussian with a smallish standard-deviation.

In applications, we should probably sample the posterior for discount and/or the concentration.

Note concentration has fast effective posterior samplers, but sampling discount is slow when using Stirling numbers.
How Many Species/Tables are There, Sampling $\alpha$?

As before with different $d$ but now sampling $\alpha \sim \text{Exp}(\epsilon)$. 
Sampling Concentration and Discount

- In some cases the concentration and/or discount can be well chosen apriori:
  - the Stochastic Memoizer (Wood et al., ICML 2009) uses a particular set for a hierarchy on text,
  - text is known to work well with discount $d \approx 0.5 - 0.7$,
  - topic proportions in LDA known to work well with discount $d = 0.0$.
- The concentration samples very nicely using a number of schemes:
  - slice sampling or adaptive rejection sampling,
  - auxiliary variable sampling (Teh et al., 2006) when $d = 0$, → usually improves performance, so do by default.
- The discount is expensive to sample (the generalised Stirling number tables introduced later need to be recomputed), but can be done with slice sampling or adaptive rejection sampling.
Species Sampling Model: SSM returns a discrete number of points from a domain

Partition: mixture models partition data, indexes are irrelevant

Chinese Restaurant Process: CRP is the marginalised posterior sampler for PYP

Stirling Numbers: distribution on the number of tables/species given by generalised Stirling number of second kind

PYP and DP: are an SSM using a particular way to give the probability vector.

Sampling Concentration and Discount: may need to do this.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
   - Working the N-gram Model
   - Structured Topic Models
   - Non-parametric Topic Models
6. Block Table Indicator Sampling
The above three table configurations all match the data stream:

\[ a, b, a, c, b, b, d, c, a, b \]
Different configurations for the data stream:

\[ a, b, a, c, b, b, d, c, a, b \]

- \( n_a = 3, n_b = 4, n_c = 2, n_d = 1 \) and \( N = 10 \).
- So the 3 data points with 'a' could be spread over 1, 2 or 3 tables!
- Thus, inference will need to know the particular configuration/assignment of data points to tables.
CRPs on Discrete Data, cont

What is the full table configuration?

Particular configuration:

- \( n_a = 3, \ n_b = 4, \ n_c = 2, \ n_d = 1 \) and \( N = 10 \).
- How many tables for each type:
  - \( t_a = 2, \ t_b = 2, \ t_c = 1, \ t_d = 1 \) and \( T = 6 \).
- How much data in each table ordered by occurrence:
  - \( \vec{m} = (2, 2, 1, 2, 2, 1) \).
- How much data in each table ordered by type:
  - \( \vec{m}_a = (2, 1), \ \vec{m}_b = (2, 2), \ \vec{m}_c = (2), \ \vec{m}_d = (1) \).
We don’t need to store the full table configuration:

![Diagram of a table configuration with placeholders for 'a', 'b', 'c', 'd' at positions x1, x2, x3, x4, x5, x6, x7, x8, x9, x10.]

We just need to store the counts in each table.

![Diagram of a table of counts with placeholders for 'a', 'b', 'c', 'd'.]

The **full configuration can be reconstructed** (up to some statistical variation) by uniform sampling at any stage.
Evidence of PYP for Probability Vectors

Notation:
- Tables numbered \( t = 1, \ldots, T \). Data types numbered \( k = 1, \ldots, K \).
- Full table configuration denoted \( \mathcal{T} \).
- Count of data type \( k \) is \( n_k \), and number of tables \( t_k \), with constraints \( t_k \leq n_k \) and \( n_k > 0 \rightarrow t_k > 0 \).
- Table \( t \) has data value (dish) \( X_t^* \) with \( m_t \) customers.
- Tables with data value \( k \) has vector of customers \( \vec{m}_k \).

Evidence:
\[
p(\vec{X}, \mathcal{T} | N, \text{PYP}, d, \alpha) = \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{t=1}^{T} \left( (1 - d)_{m_t-1} H(X_t^*) \right)
\]
\[
= \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{k=1}^{K} \left( \prod_{t: X_t^* = k} (1 - d)_{m_t-1} \right) H(k)^{t_k}
\]
Evidence of PYP for Probability Vectors, cont.

\[
p(\bar{x}, T|N, \text{PYP}, d, \alpha) = \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{k=1}^{K} \left( \prod_{t: X_t^* = k} (1 - d)_{m_{t-1}} \right) H(k)^{t_k}
\]

\[
p (\bar{x}, \bar{t} | N, \text{PYP}, d, \alpha)
= \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{k=1}^{K} \sum_{\bar{m}_k \text{ s.t. } \dim(\bar{m}_k) = t_k} \left( \prod_{t=1}^{t_k} (1 - d)_{m_{k,t-1}} \right) H(k)^{t_k}
= \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{k=1}^{K} S_{t_k,d}^{n_k} H(k)^{t_k}
\]

The simplification uses the definition of \( S_{t,d}^n \).
The Pitman-Yor-Multinomial

Definition of Pitman-Yor-Multinomial

Given a discount \( d \) and concentration parameter \( \alpha \), a probability vector \( \vec{\theta} \) of dimension \( L \), and a count \( N \), the Pitman-Yor-multinomial creates count vector samples \( \vec{n} \) of dimension \( K \), and auxiliary counts \( \vec{t} \) (constrained by \( \vec{n} \)). Now \((\vec{n}, \vec{t}) \sim \text{MultPY}\left(d, \alpha, \vec{\theta}, N\right)\) denotes

\[
p \left( \vec{n}, \vec{t} \bigg| N, \text{MultPY}, d, \alpha, \vec{\theta} \right) = \left( \begin{array}{c} N \\ \vec{n} \end{array} \right) \frac{\left( \alpha | d \right)_T}{\left( \alpha \right)_N} \prod_{k=1}^{K} S_{t_k, d}^{n_k} \theta_k^{t_k}
\]

where \( T = \sum_{k=1}^{K} t_k \).

This is a form of evidence for the PYP.
The Ideal Hierarchical Component?

We want a magic distribution that looks like a multinomial likelihood in $\vec{\theta}$.

$$\vec{p} \sim \text{Magic}(\alpha, \vec{\theta})$$

$$x_n \sim \text{Discrete}(\vec{p}) \quad \forall n$$

$$p(\vec{n} | \alpha, \vec{\theta}, N) = F_{\alpha}(\vec{n}) \prod_k \theta_k^{t_k}$$

where $\sum_k n_k = N$
The PYP/DP is the Magic

- The PYP/DP plays the role of the magic distribution.
- However, the exponent $t_k$ for the $\theta$ now becomes a latent variable, so needs to be sampled as well.
- The $t_k$ are constrained:
  - $t_k \leq n_k$
  - $t_k > 0$ iff $n_k > 0$
- The $\vec{t}$ act like data for the next level up involving $\vec{\theta}$.

\[
p \left( \vec{n}, \vec{t} \middle| d, \alpha, \vec{\theta}, N \right) = F_{d,\alpha}(\vec{n}, \vec{t}) \prod_k \theta_k^{t_k}
\]

where $\sum_k n_k = N$
Interpreting the Auxiliary Counts

**Interpretation:** \( t_k \) is how much of the count \( n_k \) that affects the parent probability (i.e. \( \vec{\theta} \)).

- If \( \vec{t} = \vec{n} \) then the sample \( \vec{n} \) affects \( \vec{\theta} \) 100%.
- When \( n_k = 0 \) then \( t_k = 0 \), no effect.
- If \( t_k = 1 \), then the sample of \( n_k \) affects \( \vec{\theta} \) minimally.

\[
p \left( \vec{n}, \vec{t} \mid d, \alpha, \vec{\theta}, N \right) = F_{d,\alpha}(\vec{n}, \vec{t}) \prod_k \theta_k^{t_k}
\]

where \( \sum_k n_k = N \)
Why We Prefer DPs and PYPs over Dirichlets!

\[
p \left( \vec{x}, \vec{t} \bigg| N, \text{MultPY}, d, \alpha, \vec{\theta} \right) \propto \frac{(\alpha|d)^T}{(\alpha)_N} \prod_{k=1}^{K} S_{t_k,d}^{n_k} \theta_k^{t_k},
\]

\[
p \left( \vec{x} \bigg| N, \text{MultDir}, \alpha, \vec{\theta} \right) \propto \frac{1}{(\alpha)_N} \prod_{k=1}^{K} (\alpha \theta_k)^{n_k}.
\]

For the PYP, the $\theta_k$ just look like multinomial data, but you have to introduce a discrete latent variable $\vec{t}$.

For the Dirichlet, the $\theta_k$ are in a complex gamma function.
CRP Samplers versus MultPY Samplers

CRP sampling needs to keep track of full seating plan, such as counts per table (thus dynamic memory).

Sampling using the MultPY formula only needs to keep the number of tables. So rearrange configuration, only one table per dish and mark customers to indicate how many tables the CRP would have had.
CRP Samplers versus MultPY Samplers, cont.

CRP samplers sample configurations $\mathcal{T}$ consisting of $(m_t, X^*_t)$ for $t = 1, \ldots, T$.

$$p(\vec{x}, \mathcal{T} | N, \text{PYP}, d, \alpha) = \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{t=1}^{T} ((1 - d)_{m_t-1} H(X^*_t))$$

MultPY samplers sample the number of tables $t_k$ for $k = 1, \ldots, K$. This is a collapsed version of a CRP sampler.

$$p(\vec{x}, \vec{t} | N, \text{PYP}, d, \alpha) = \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{k=1}^{K} S_{t_k, d}^{n_k} H(X^*_t)^{t_k}$$

Requires $O(1)$ access to $S_{t,d}^n$. 
Comparing Samplers for the Pitman-Yor-Multinomial

Mean estimates of the total number of tables $T$ for one of the 20 Gibbs runs (left) and the standard deviation of the 20 mean estimates (right) with $d = 0$, $\alpha = 10$, $K = 50$ and $N = 500$.

Legend: SSA = ”standard CRP sampler of Teh et al.”
CMGS = “Gibbs sampler using MultPY posterior”
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
   - PYPs on Discrete Data
   - Working the N-gram Model
   - Structured Topic Models
   - Non-parametric Topic Models
6. Block Table Indicator Sampling
A Simple N-gram Style Model

\[ p(\vec{\mu})p\left(\vec{\theta}_1 \mid \vec{\mu}\right)p\left(\vec{\theta}_2 \mid \vec{\mu}\right) \]

\[ p\left(\vec{p}_1 \mid \vec{\theta}_1\right)p\left(\vec{p}_2 \mid \vec{\theta}_1\right)p\left(\vec{p}_3 \mid \vec{\theta}_1\right)p\left(\vec{p}_4 \mid \vec{\theta}_2\right)p\left(\vec{p}_5 \mid \vec{\theta}_2\right)p\left(\vec{p}_6 \mid \vec{\theta}_2\right) \]

\[ \prod p_{1,1}^{n_1,1} \prod p_{2,1}^{n_2,1} \prod p_{3,1}^{n_3,1} \prod p_{4,1}^{n_4,1} \prod p_{5,1}^{n_5,1} \prod p_{6,1}^{n_6,1} \]
Using the Evidence Formula

We will repeatedly apply the evidence formula

\[
p(\vec{x}, \vec{t} | N, DP, \alpha) = \frac{\alpha^T}{\alpha_N} \prod_{k=1}^{K} S_{t_k, d}^{n_k} H(k)^{t_k}
\]

\[
= F(\vec{n}, \vec{t}) \prod_{k=1}^{K} H(k)^{t_k}
\]

to marginalise out all the probability vectors.
Apply Evidence Formula to Bottom Level

Start with the full posterior:

\[
p(\vec{\mu}) p \left( \vec{\theta}_1 \mid \vec{\mu} \right) p \left( \vec{\theta}_2 \mid \vec{\mu} \right) \]
\[
p \left( \vec{p}_1 \mid \vec{\theta}_1 \right) p \left( \vec{p}_2 \mid \vec{\theta}_1 \right) p \left( \vec{p}_3 \mid \vec{\theta}_1 \right) p \left( \vec{p}_4 \mid \vec{\theta}_2 \right) p \left( \vec{p}_5 \mid \vec{\theta}_2 \right) p \left( \vec{p}_6 \mid \vec{\theta}_2 \right) \]
\[
\prod_{l} p_{n_1, l} \prod_{l} p_{n_2, l} \prod_{l} p_{n_3, l} \prod_{l} p_{n_4, l} \prod_{l} p_{n_5, l} \prod_{l} p_{n_6, l} \cdot \]

Marginalise out each \( \vec{p}_k \) but introducing new auxiliaries \( \vec{t}_k \)

\[p(\vec{\mu}) p \left( \vec{\theta}_1 \mid \vec{\mu} \right) p \left( \vec{\theta}_2 \mid \vec{\mu} \right) \]
\[
F_\alpha(\vec{n}_1, \vec{t}_1) F_\alpha(\vec{n}_2, \vec{t}_2) F_\alpha(\vec{n}_3, \vec{t}_3) \prod_{l} \theta_{t_1, l}^{l, t_1, l + t_2, l + t_3, l} \]
\[
F_\alpha(\vec{n}_4, \vec{t}_4) F_\alpha(\vec{n}_5, \vec{t}_5) F_\alpha(\vec{n}_6, \vec{t}_6) \prod_{l} \theta_{t_4, l}^{l, t_4, l + t_5, l + t_6, l} \cdot \]

Thus \( \vec{t}_1 + \vec{t}_2 + \vec{t}_3 \) looks like data for \( \vec{\theta}_1 \) and \( \vec{t}_4 + \vec{t}_5 + \vec{t}_6 \) looks like data for \( \vec{\theta}_2 \)
Apply Evidence Formula, cont.

Terms left in $\vec{n}_k$ and $\vec{t}_k$, and passing up

$$\prod_l \theta^{t_{1,l}+t_{2,l}+t_{3,l}}_1 \prod_l \theta^{t_{4,l}+t_{5,l}+t_{6,l}}_2,$$

as pseudo-data to the prior on $\vec{\theta}_1$ and $\vec{\theta}_2$. 
Apply Evidence Formula, cont.

Repeat the same trick up a level; marginalising out $\vec{\theta}_1$ and $\vec{\theta}_1$ but introducing new auxiliaries $\vec{s}_1$ and $\vec{s}_2$

$$p(\vec{\mu}) F_\alpha(\vec{t}_1 + \vec{t}_2 + \vec{t}_3, \vec{s}_1) F_\alpha(\vec{t}_4 + \vec{t}_5 + \vec{t}_6, \vec{s}_2) \prod_{l} \mu_{l}^{s_{1,l} + s_{2,l}}$$

$$F_\alpha(\vec{n}_1, \vec{t}_1) F_\alpha(\vec{n}_2, \vec{t}_2) F_\alpha(\vec{n}_3, \vec{t}_3) F_\alpha(\vec{n}_4, \vec{t}_4) F_\alpha(\vec{n}_5, \vec{t}_5) F_\alpha(\vec{n}_6, \vec{t}_6).$$

Again left with pseudo-data to the prior on $\vec{\mu}$. 
Finally repeat at the top level with new auxiliary $\vec{r}$

$$F_\alpha(\vec{s}_1 + \vec{s}_2, \vec{r}) F_\alpha(\vec{t}_1 + \vec{t}_2 + \vec{t}_3, \vec{s}_1) F_\alpha(\vec{t}_4 + \vec{t}_5 + \vec{t}_6, \vec{s}_2)$$

$$F_\alpha(\vec{n}_1, \vec{t}_1) F_\alpha(\vec{n}_2, \vec{t}_2) F_\alpha(\vec{n}_3, \vec{t}_3) F_\alpha(\vec{n}_4, \vec{t}_4) F_\alpha(\vec{n}_5, \vec{t}_5) F_\alpha(\vec{n}_6, \vec{t}_6)$$

where

- $\vec{n}_1, \vec{n}_2, \ldots$ are the data at the leaf nodes, $\vec{t}_1, \vec{t}_2, \ldots$ their auxiliary counts
- $\vec{s}_1$ are auxiliary counts constrained by $\vec{t}_1 + \vec{t}_2 + \vec{t}_3$,
- $\vec{s}_2$ are auxiliary counts constrained by $\vec{t}_4 + \vec{t}_5 + \vec{t}_6$,
- $\vec{r}$ are auxiliary counts constrained by $\vec{s}_1 + \vec{s}_2$, 
The Worked N-gram Style Model

Original posterior in the form:
\[
p(\vec{\mu}) p\left(\vec{\theta}_1 \mid \vec{\mu}\right) p\left(\vec{\theta}_2 \mid \vec{\mu}\right) \\
p\left(\vec{p}_1 \mid \vec{\theta}_1\right) p\left(\vec{p}_2 \mid \vec{\theta}_1\right) p\left(\vec{p}_3 \mid \vec{\theta}_2\right) p\left(\vec{p}_4 \mid \vec{\theta}_2\right) p\left(\vec{p}_5 \mid \vec{\theta}_2\right) p\left(\vec{p}_6 \mid \vec{\theta}_2\right) \\
\prod p_{1,l}^{n_1,l} \prod p_{2,l}^{n_2,l} \prod p_{3,l}^{n_3,l} \prod p_{4,l}^{n_4,l} \prod p_{5,l}^{n_5,l} \prod p_{6,l}^{n_6,l}
\]

Collapsed posterior in the form:
\[
F_\alpha(\vec{s}_1 + \vec{s}_2, \vec{r}) F_\alpha(\vec{t}_1 + \vec{t}_2 + \vec{t}_3, \vec{s}_1) F_\alpha(\vec{t}_4 + \vec{t}_5 + \vec{t}_6, \vec{s}_2) \\
F_\alpha(\vec{n}_1, \vec{t}_1) F_\alpha(\vec{n}_2, \vec{t}_2) F_\alpha(\vec{n}_3, \vec{t}_3) F_\alpha(\vec{n}_4, \vec{t}_4) F_\alpha(\vec{n}_5, \vec{t}_5) F_\alpha(\vec{n}_6, \vec{t}_6)
\]

where
- $\vec{n}_1, \vec{n}_2, \ldots$ are the data at the leaf nodes, $\vec{t}_1, \vec{t}_2, \ldots$ their auxiliary counts
- $\vec{s}_1$ are auxiliary counts constrained by $\vec{t}_1 + \vec{t}_2 + \vec{t}_3$,
- $\vec{s}_2$ are auxiliary counts constrained by $\vec{t}_4 + \vec{t}_5 + \vec{t}_6$,
- $\vec{r}$ are auxiliary counts constrained by $\vec{s}_1 + \vec{s}_2$, 
The Worked N-gram Style Model, cont.

Note the probabilities are then estimated from the auxiliary counts during MCMC. This is the standard recursive CRP formula.

\[
\hat{\mu} = \frac{\tilde{s}_1 + \tilde{s}_2}{S_1 + S_2 + \alpha} + \frac{\alpha}{S_1 + S_2 + \alpha} \left( \frac{\tilde{r}}{R + \alpha} + \frac{R}{R + \alpha} \frac{1}{L} \right)
\]

\[
\hat{\theta}_1 = \frac{\tilde{t}_1 + \tilde{t}_2 + \tilde{t}_3}{T_1 + T_2 + T_3 + \alpha} + \frac{\alpha}{T_1 + T_2 + T_3 + \alpha} \hat{\mu}
\]

\[
\hat{p}_1 = \frac{\tilde{n}_1}{N_1 + \alpha} + \frac{\alpha}{N_1 + \alpha} \hat{\theta}_1
\]

Note in practice:
- the \(\alpha\) is varied at every level of the tree and sampled as well,
- the PYP is used instead because words are often Zipfian
The Worked N-gram Style Model, cont.

What have we achieved:

- Bottom level probabilities ($\vec{p}_1, \vec{p}_2, \ldots$) marginalised away.
- Each non-leaf probability vector ($\vec{\mu}, \vec{\theta}_1, \ldots$) replaced by corresponding constrained auxiliary count vector ($\vec{r}, \vec{s}_1, \ldots$) as pseudo-data.
- The auxiliary counts correspond to how much of the counts get inherited up the hierarchy.
- This allows a collapsed sampler in a discrete (versus continuous) space.
MCMC Problem Specification for N-grams

Build a Gibbs/MCMC sampler for:

\[
\begin{align*}
&\vec{s}_1, \vec{t}_1, \vec{n}_1, \vec{t}_1, \vec{n}_2, \vec{t}_2, \vec{n}_3, \vec{t}_3, \\
&\vec{s}_2, \vec{t}_4, \vec{n}_4, \vec{t}_4, \vec{n}_5, \vec{t}_5, \vec{n}_6, \vec{t}_6
\end{align*}
\]

\[
\begin{align*}
   &\vec{r}(\vec{\mu}) \cdots \frac{\alpha^R}{(\alpha)^{S_1+S_2}} \prod_{k=1}^{K} \left( \frac{S_{s_1,k+s_2,k}}{K r_k} \right) \\
   &\vec{r}(\vec{\theta}_1, \vec{\theta}_2) \cdots \frac{\alpha^{S_1}}{(\alpha)^{T_1+T_2+T_3}} \prod_{k=1}^{K} S_{s_1,k,0}^{t_1,k+t_2,k+t_3,k} \frac{\alpha^{S_2}}{(\alpha)^{T_4+T_5+T_6}} \prod_{k=1}^{K} S_{s_2,k,0}^{t_4,k+t_5,k+t_6,k} \\
   &\vec{r}(\forall_k \vec{p}_k) \cdots \prod_{l=1}^{6} \left( \prod_{k=1}^{K} S_{t_l,k,0}^{n_l,k} \right)
\end{align*}
\]
Sampling Ideas

Consider the term in \( s_{1,k} \) where \( s_{1,k} \leq t_{1,k} + t_{2,k} + t_{3,k} \).

\[
\frac{1}{(\alpha)S'_{s_1,k} + S_{s_2} + S_{s_1,k}} S^{s_{1,k} + s_{2,k}}_{r_k,0} S'_{s_1,k} + S_{s_1,k} S^{t_{1,k} + t_{2,k} + t_{3,k}}_{s_{1,k},0}
\]

- **Gibbs** by sampling \( s_{1,k} \) proportional to this for all \( 1 \leq s_{1,k} \leq t_{1,k} + t_{2,k} + t_{3,k} \).
- **Approximate Gibbs** by sampling \( s_{1,k} \) proportional to this for \( s_{1,k} \) in a window of size 21 around the current:
  \[
  \max(1, s_{1,k} - 10) \leq s_{1,k} \leq \min(s_{1,k} + 10, t_{1,k} + t_{2,k} + t_{3,k}).
  \]
- **Metropolis-Hastings** by sampling \( s_{1,k} \) proportional to this for \( s_{1,k} \) in a window of size 3 or 5 or 11.

**Note:** have used the second in implementations.
Some Results on RCV1 with 5-grams

- Used Reuters RCV1 collection with 400k documents (about 190M words), and following 5k for test.
- Gave methods equal time.
- Collapsed and CRP exhibit similar convergence.
- Collapsed requires no dynamic memory so takes about 1/2 of the space.
- Collapsed improves with 10-grams on full RCV1.

**Collapsed** is the method here using PYPs with both discount and concentration sampled level-wise.

**CRP** is the CRP method of Teh (ACL 2006) with both discount and concentration sampled level-wise.

**Memoizer** fixes the CRP parameters to that Wood et al. (ICML 2009).
Structured Documents

- A document contains sections which contains words.
- This implies the graphical model between the topics of the document and its sections.
Structured Topic Model (STM)

We add this “structure” to the standard topic model.
Structured Topic Model, cont.

\[ \vec{\theta}_k \sim \text{Dirichlet}_V (\vec{\gamma}) \quad \forall_{k=1}^K, \]
\[ \vec{\mu}_i \sim \text{Dirichlet}_K (\vec{\alpha}) \quad \forall_{i=1}^I, \]
\[ \vec{\nu}_{i,j} \sim \text{Dirichlet}_K (\beta, \vec{\mu}_i) \quad \forall_{i=1}^I \forall_{j=1}^{J_i}, \]
\[ z_{i,j,l} \sim \text{Discrete} (\vec{\nu}_{i,j}) \quad \forall_{i=1}^I \forall_{j=1}^{J_i} \forall_{l=1}^{L_{i,j}}, \]
\[ x_{i,j,l} \sim \text{Discrete} (\vec{\theta}_{z_{i,j,l}}) \quad \forall_{i=1}^I \forall_{j=1}^{J_i} \forall_{l=1}^{L_{i,j}}. \]

where

\[ K := \# \text{ topics}, \]
\[ V := \# \text{ words}, \]
\[ I := \# \text{ documents}, \]
\[ J_i := \# \text{ segments in doc } i, \]
\[ L_{i,j} := \# \text{ words in seg } j \text{ of doc } i. \]
Consider the collapsed LDA posterior:

$$\prod_{i=1}^{I} \frac{\text{Beta}_K (\vec{\alpha} + \vec{m}_i)}{\text{Beta}_K (\vec{\alpha})} \prod_{k=1}^{K} \frac{\text{Beta}_V (\vec{\gamma} + \vec{n}_k)}{\text{Beta}_V (\vec{\gamma})}$$

We can extend LDA in all sorts of ways by replacing the Dirichlet-multinomial parts with Dirichlet-multinomial processes or Pitman-Yor-multinomial.

- expanding vocabulary;
- expanding topics (called HDP-LDA);
- also, Structured topic models.
Structured Topic Model Posterior

Full posterior:

\[
\begin{align*}
    & = \prod_{k=1}^{K} p(\vec{\theta}_k | \vec{\gamma}) \prod_{i=1}^{I} p(\vec{\mu}_i | \vec{\alpha}) \prod_{i,j=1}^{I,J_i} p(\vec{\nu}_{i,j} | \beta, \vec{\mu}_i) \prod_{i,j,l=1}^{I,J_i,L_{i,j}} \nu_{i,j,z_{i,j,l}} \theta_{z_{i,j,l},x_{i,j,l}} \\
    & = \left\{ \begin{array}{c}
        \text{terms in } \vec{\mu}_i \\
        \prod_{i=1}^{I} p(\vec{\mu}_i | \vec{\alpha}) \prod_{i,j=1}^{I,J_i} p(\vec{\nu}_{i,j} | \beta, \vec{\mu}_i) \prod_{i,j,k=1}^{I,J_i,K} \nu_{i,j,k} \prod_{k=1}^{K} p(\vec{\theta}_k | \vec{\gamma}) \prod_{k,v=1}^{K,V} \theta_{k,v} \\
    \end{array} \right. \\
    & \Rightarrow \left\{ \begin{array}{c}
        \text{marginalising } \vec{\mu}_i \\
        \prod_{i=1}^{I} F_{\alpha_0}(\vec{t}_i, \vec{s}_i) \prod_{i,k=1}^{I,K} \left( \frac{\alpha_k}{\alpha_0} \right)^{s_{i,k}} \\
    \end{array} \right. \\
    & \text{marginalising } \vec{\nu}_{i,j} \\
    & \prod_{i,j=1}^{I,J_i} F_{\beta}(\vec{m}_{i,j}, \vec{t}_{i,j}) \\
    & \text{marginalising } \vec{\theta}_k \\
    & \prod_{k=1}^{K} \text{Beta}_V (\vec{\gamma} + \vec{n}_k) / \text{Beta}_V (\vec{\gamma}) \\
\end{align*}
\]

Marginalise using the same methods as before.
Structured Topic Model Posterior, cont.

\[
\begin{align*}
\text{marginalising } & \vec{\mu}_i \quad \prod_{i=1}^{I} \frac{1}{(\alpha_0)_{T_i}} \prod_{i,k=1}^{I,K} S_{s_{i,k},0}^{s_{i,k}} \\
\text{marginalising } & \vec{\nu}_{i,j} \quad \prod_{i,j=1}^{I,J} \frac{\beta_{T_i,j}}{(\beta)_{M_{i,j}}} \prod_{i,j,k=1}^{I,J,K} S_{s_{i,j,k},0}^{m_{i,j,k}} \\
\text{marginalising } & \vec{\theta}_k \quad \prod_{k=1}^{K} \frac{\text{Beta}_V (\vec{\gamma} + \vec{n}_k)}{\text{Beta}_V (\vec{\gamma})}
\end{align*}
\]

with statistics

\[
\begin{align*}
\vec{m}_{i,j} & := \text{dim}(K) \text{ data counts of topics for seg } j \text{ in doc } i, \\
& \text{given by } m_{i,j,k} = \sum_{l=1}^{L_{i,j}} 1_{z_{i,j,l}=k} \\
\vec{n}_k & := \text{dim}(V) \text{ data counts of words for topic } k, \\
& \text{given by } n_{k,v} = \sum_{i,j,l=1}^{I,J,L_{i,j}} 1_{z_{i,j,l}=k} 1_{x_{i,j,l}=v} \\
\vec{t}_{i,j} & := \text{dim}(K) \text{ auxiliary counts for } \vec{\mu}_i \text{ from seg } j \text{ in doc } i, \\
& \text{constrained by } \vec{m}_{i,j}, \\
\vec{s}_i & := \text{dim}(K) \text{ auxiliary counts for } \vec{\alpha} \text{ from doc } i, \\
& \text{constrained by } \vec{t}_{i,}. \\
\end{align*}
\]

and totals:

\[
\begin{align*}
\vec{t}_{i,.} &= \sum_{j=1}^{J_i} \vec{t}_{i,j}, \\
T_{i,j} &= \sum_{k=1}^{K} t_{i,j,k}, \\
M_{i,j} &= \sum_{k=1}^{K} m_{i,j,k}.
\end{align*}
\]
Structured Topic Model Posterior, cont.

\[ \vec{m}_{i,j} := \dim(K) \text{ data counts of topics for seg } j \text{ in doc } i, \]

\[ \text{given by } m_{i,j,k} = \sum_{l=1}^{L_{i,j}} 1_{z_{i,j,l}=k} \]

\[ \vec{n}_k := \dim(V) \text{ data counts of words for topic } k, \text{ given by } \]

\[ n_{k,v} = \sum_{i,j,l=1}^{I_{i,j},J_{i,j},L_{i,j}} 1_{z_{i,j,l}=k,1_{x_{i,j,l}=v}} \]

\[ \vec{t}_{i,j} := \dim(K) \text{ auxiliary counts for } \vec{\mu}_i \text{ from seg } j \text{ in doc } i, \]

\[ \text{constrained by } \vec{m}_{i,j}, \]

\[ \vec{s}_i := \dim(K) \text{ auxiliary counts for } \vec{\alpha} \text{ from doc } i, \]

\[ \text{constrained by } \vec{t}_{i,:} = \sum_j \vec{t}_{i,j} \]

We need to sample the topics \( z_{i,j,l} \), all the while maintaining the counts \( \vec{n}_k \) and \( \vec{m}_{i,j} \), and concurrently resampling \( \vec{t}_{i,j} \) and \( \vec{s}_i \).
Sampling Notes

The key variables being sampled and their relevant terms are:

\[
\begin{align*}
    z_{i,j,l} &= k \\
    S_{t_{i,j,k},0}^m m_{i,j,k} &\frac{\gamma x_{i,j,l} + n_{k,x_{i,j,l}}}{\sum_{v} (\gamma_v + n_{k,v})} \\
    t_{i,j,k} &\frac{\beta t_{i,j,k}}{(\alpha_0) T_{i,.}} S_{s_{i,k},0}^t t_{i,.}^t m_{i,j,k} \\
    s_{i,k} &\frac{\beta s_{i,k}}{S_{s_{i,k},0}^t} S_{s_{i,k},0}^t t_{i,.}^t m_{i,j,k}
\end{align*}
\]

- Note \( t_{i,j,k} \) is correlated with \( m_{i,j,k} \), and \( s_{i,k} \) is correlated with \( t_{i,j,k} \).
- Option is to sample sequentially \( z_{i,j,l}, t_{i,j,k} \) and \( s_{i,k} \) (i.e., sweeping up the hierarchy) in turn,
  - can be expensive if full sampling ranges done, e.g., \( s_{i,k} : 1 \leq s_{i,k} \leq t_{i,.} \).
- In practice, works OK, but is not great: mixing is poor!
Summary: Simple PYP Sampling

- Probabilities in each PYP hierarchy are marginalised out from the bottom up.
- Simple sampling strategy $≡$ sample the numbers of tables vectors $(\vec{t})$
- With the n-gram, the leaves of the PYP hierarchy are observed, and a simple sampling strategy works well.
  - Teh tried this (2006a, p16) but says “it is expensive to compute the generalized Stirling numbers.”

- With unsupervised models generally, like STM, the leaves of the PYP hierarchy are unobserved and the simple sampling strategy gives poor mixing.

- On more complex models, not clear simple sampling strategy is any better than hierarchical CRP sampling.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
   - PYPs on Discrete Data
   - Working the N-gram Model
   - Structured Topic Models
   - Non-parametric Topic Models
6. Block Table Indicator Sampling
Previous Work on Non-parametric Topic Models

Evolution of Models

LDA - Scalar
original LDA
Evolution of Models, cont.

LDA- Vector
adds asymmetric Dirichlet prior like Wallach et al.;
is also truncated HDP-LDA;
implemented by Mallet since 2008 as asymmetric-symmetric LDA
no one knew!
HDP-LDA adds proper modelling of topic prior like Teh et al.
Evolution of Models, cont.

NP-LDA adds power law on word distributions like Sato et al. and estimation of background word distribution.
Text and Burstiness

Original news article:

Women may only account for 11% of all Lok-Sabha MPs but they fared better when it came to representation in the Cabinet. Six women were sworn in as senior ministers on Monday, accounting for 25% of the Cabinet. They include Swaraj, Gandhi, Najma, Badal, Uma and Smriti.

Bag of words:

11% 25% Badal Cabinet(2) Gandhi Lok-Sabha MPs Monday Najma Six Smriti Swaraj They Uma Women account accounting all and as better but came fared for(2) in(2) include it may ministers of on only representation senior sworn the(2) they to were when women

NB. “Cabinet” appears twice! It is bursty
(see Doyle and Elkan, 2009)
Aside: Burstiness and Information Retrieval

- burstiness and eliteness are concepts in information retrieval used to develop BM25 (i.e. dominant TF-IDF version)
- the two-Poisson model and the Pitman-Yor model can be used to justify theory (Sunehag, 2007; Puurula, 2013)
- relationships not yet fully developed
Our Non-parametric Topic Model

\[ \{ \vec{\theta}_d \} = \text{document} \otimes \text{topic matrix} \]
\[ \{ \vec{\phi}_k \} = \text{topic} \otimes \text{word matrix} \]
\[ \vec{\alpha} = \text{prior for document} \otimes \text{topic matrix} \]
\[ \vec{\beta} = \text{prior for topic} \otimes \text{word matrix} \]

- Full fitting of priors, and their hyperparameters.
- Topic \otimes \text{word vectors} \vec{\phi}_k specialised to the document to yield \vec{\psi}_k.
Our Non-parametric Topic Model, cont.

The blue nodes+arcs are Pitman-Yor process hierarchies.

Note in \{\psi_k\} there are hundreds times more parameters than data points!
Our Non-parametric Topic Model, cont.

Read off the marginalised posterior as follows:

\[
\frac{\text{Beta} \left( \sum_{d=1}^{D} F_{\theta,\mu} (\vec{n}^{\mu}, \vec{t}^{\mu}) \right)}{\text{Beta} \left( \frac{\vec{n}^\alpha + \alpha \vec{t} / K}{\vec{t} / K} \right)} \prod_{d=1}^{D} F_{\theta,\mu} (\vec{n}^{\mu}, \vec{t}^{\mu})
\]

(documentside)

\[
F_{d_{\beta,\phi}} (\vec{n}^\beta, \vec{t}^\beta) \prod_{k=1}^{K} F_{d_{\psi,\phi}} (\vec{n}^{\phi}, \vec{t}^{\phi})
\]

(wordside)

where

\[
\vec{n}^\alpha = \sum_{d=1}^{D} \vec{t}^{\mu}, \quad \vec{n}^{\phi} = \vec{t}^{\phi}, \quad \vec{n}^\beta = \sum_{k=1}^{K} \vec{t}^{\phi},
\]

plus all the constraints hold, such as

\[
\forall_{k,w} \left( n_{k,w}^\phi \geq t_{k,w}^\phi \quad \& \quad n_{k,w}^\phi > 0 \iff t_{k,w}^\phi > 0 \right)
\]
Our Non-parametric Topic Model, cont.

The red nodes are hyper-parameters fit with Adaptive-Rejection sampling or slice sampling.

Use DP on document side \((a_\alpha = 0, a_\theta = 0)\) as fitting usually wants this anyway.
Our Non-parametric Topic Model, cont.

Auxiliary latent variables (the $\vec{t}$) propagate part of the counts (their $\vec{n}$) up to the parent.

We keep/recompute sufficient statistics for matrices.

*e.g.* the $\vec{\psi}$ statistics $\vec{n}_{\psi,d,k}, \vec{t}_{\psi,d,k}$ are not stored but recomputed from booleans as needed.

Double the memory of regular LDA, and only static memory.
Summary: What You Need to Know

PYPs on discrete domains: samples from the SSM get duplicates

Pitan-Yor-Multinomial: the PYP variant of the Dirichlet-Multinomial

N-grams: simple example of a hierarchical PYP/DP model

Hierarchical PYPs: the hierarchy of probability vectors are marginalised out leaving a hierarchy of number of tables vectors corresponding to the count vectors.

Structured topic model: STM is a simple extension to LDA showing hierarchical PYPs, see Du, Buntine and Jin (2012)

Simple Gibbs sampling: sampling number of tables vectors individually is poor due to poor mixing.
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
   - Table Indicators
   - Non-parametric Topic Model
7. Wrapping Up
Species with Subspecies

Within species there are separate sub-species, pink and orange for type $k$, blue and green for type $l$.

Chinese restaurant samplers work in this space, keeping track of all counts for sub-species.
Species with New Species

Within species there are separate *sub-species*, but we only know which data is the first of a new sub-species.

Block table indicator samplers work in this space, where each datum has a Boolean indicator.
Categorical Data plus Table Indicators

LHS = categorical form with sample of discrete values $x_1, \ldots, x_N$ drawn from categorical distribution $\vec{p}$ which in turn has mean $\vec{\theta}$

RHS = species sampling form where data is now pairs $(x_1, r_1), \ldots, (x_N, r_N)$ were $r_n$ is a Boolean indicator saying “is new subspecies”

$r_n = 1$ then the sample $x_n$ was drawn from the parent node with probability $\theta_{x_n}$, otherwise is existing subspecies
Table Indicators

Definition of table indicator

Instead of considering the Pitman-Yor-multinomial with counts \((\vec{n}, \vec{t})\), work with sequential data with individual values \((x_1, r_1), (x_2, r_2), \ldots, (x_N, r_N)\). The table indicator \(r_n\) indicates that the data contributes one count up to the parent probability.

So the data is treated sequentially, and taking statistics of \(\vec{x}\) and \(\vec{r}\) yields:

\[
\begin{align*}
  n_k & := \text{counts of } k\text{'s in } \vec{x}, \\
  &= \sum_{n=1}^{N} 1_{x_n=k}, \\
  t_k & := \text{counts of } k\text{'s in } \vec{x} \text{ co-occurring with an indicator,} \\
  &= \sum_{n=1}^{N} 1_{x_n=k} 1_{r_n}.
\end{align*}
\]
The Pitman-Yor-Categorical

Definition of Pitman-Yor-Categorical

Given a concentration parameter $\alpha$, a discount parameter $d$, a probability vector $\vec{\theta}$ of dimension $L$, and a count $N$, the Pitman-Yor-categorical distribution creates a sequence of discrete class assignments and indicators $(x_1, r_1), ... (x_N, r_N)$. Now $(\vec{x}, \vec{r}) \sim \text{CatPY} \left( d, \alpha, \vec{\theta}, N \right)$ denotes

$$p \left( \vec{x}, \vec{r} \mid N, \text{CatPY}, d, \alpha, \vec{\theta} \right) = \frac{(\alpha|d)_T}{(\alpha)_N} \prod_{l=1}^{L} S_{t_l}^{n_l} \frac{d^{t_l}}{\theta_l^{t_l}} \begin{pmatrix} n_l \\ t_l \end{pmatrix}^{-1}$$

where the counts are derived, $t_l = \sum_{n=1}^{N} 1_{x_n=l} 1_{r_l}$, $n_l = \sum_{n=1}^{N} 1_{x_n=l}$, $T = \sum_{l=1}^{L} t_l$. 
The Categorical- versus Pitman-Yor-Multinomial

Pitman-Yor-Multinomial: working off counts $\vec{n}, \vec{t}$,

$$p \left( \vec{n}, \vec{t} \mid N, \text{MultPY}, d, \alpha, \vec{\theta} \right) = \binom{N}{\vec{n}} \frac{(\alpha|d)^T}{(\alpha)_N} \prod_{k=1}^{K} S_{t_k,d}^{n_k} \theta_k^{t_k}$$

Pitman-Yor-Categorical: working off sequential data $\vec{x}, \vec{r}$, the counts $\vec{n}, \vec{t}$ are now derived,

$$p \left( \vec{x}, \vec{r} \mid N, \text{CatPY}, d, \alpha, \vec{\theta} \right) = \frac{(\alpha|d)^T}{(\alpha)_N} \prod_{k=1}^{K} S_{t_k,d}^{n_k} \theta_k^{t_k} \left( \frac{n_k}{t_k} \right)^{-1}$$

- remove the $\binom{N}{\vec{n}}$ term because sequential order now matters
- divide by $\left( \frac{n_k}{t_k} \right)$ because this is the number of ways of distributing the $t_k$ indicators that are on amongst $n_k$ places
\[ \vec{n} = \text{vector of counts of different species (how much data of each species); computed from the data } \vec{x} \]

\[ \vec{t} = \text{count vector giving how many different subspecies; computed from the paired data } \vec{x}, \vec{r}; \text{ called } \textit{number of tables} \]

\[
p \left( \vec{x}, \vec{r} \mid d, \alpha, \text{PYP}, \vec{\theta} \right) = \frac{(\alpha \mid d)_T}{(\alpha)_N} \prod_{k=1}^{K} \theta_{k}^{t_k} S_{t_k, d}^{n_k} \left( \frac{n_k}{t_k} \right)^{-1}
\]
Comparing Samplers for CatPY versus MultPY

Legend: SSA = "standard CRP sampler of Teh et al."
BTIGS = “Gibbs sampler using CatPY posterior”
CMGS = “Gibbs sampler using MultPY posterior”

Mean estimates of the total number of tables $T$ for one of the 20 Gibbs runs (left) and the standard deviation of the 20 mean estimates (right) with $d = 0$, $\alpha = 10$, $K = 50$ and $N = 500$. 
Hierarchical Marginalisation

**Left** is the original probability vector hierarchy, **right** is the result of marginalising out probability vectors then

- indicators are attached to their originating data as a set
- all \(\vec{n}\) and \(\vec{t}\) counts up the hierarchy are computed from these
Using the (Categorical) Evidence Formula

We will repeatedly apply the evidence formula

\[
p(\vec{x}, \vec{t} \mid N, \text{CatPY}, d, \alpha) = \frac{(\alpha|d)^T}{(\alpha)_N} \prod_{k=1}^{K} S_{t_k, d}^{n_k} \left( \frac{n_k}{t_k} \right)^{-1} H(k)^{t_k}
\]

\[
= F'_{d,\alpha}(\vec{n}, \vec{t}) \prod_{k=1}^{K} H(k)^{t_k}
\]

to marginalise out all the probability vectors where

\[
F'_{d,\alpha}(\vec{n}, \vec{t}) = F_{d,\alpha}(\vec{n}, \vec{t}) \prod_{k=1}^{K} \left( \frac{n_k}{t_k} \right)^{-1}
\]
Marginalised Bursty Non-parametric Topic Model

- started with two hierarchies $\vec{\mu}_d \rightarrow \vec{\alpha}$ and $\vec{\psi}_k \rightarrow \vec{\phi}_k \rightarrow \vec{\beta}$
- counts (in blue) $\vec{n}^\mu_d$, $\vec{n}^\alpha$, $\vec{n}^\psi_k$, $\vec{n}^\phi_k$ and $\vec{n}^\beta$ introduced, and their numbers of tables $\vec{t}^\mu_d$, etc.
- root of each hierarchy modelled with an improper Dirichlet so no $\vec{t}^\alpha$ or $\vec{t}^\beta$
- table indicators, not shown, are $r^\mu_{d,n}$, $r^\psi_{d,n}$, and $r^\phi_{d,n}$
- all counts and numbers of tables can be derived from topic $z_{d,n}$ and indicators
Bursty Non-parametric Topic Model, cont.

Modify the evidence to add choose terms to get:

\[
E = \frac{\text{Beta} \left( \bar{n}_\alpha + \theta_\alpha \vec{1} / K \right)}{\text{Beta} \left( \theta_\alpha \vec{1} / K \right)} \prod_{d=1}^{D} F'_{\theta_\mu} (\vec{n}_d^{\mu}, \vec{t}_d^{\mu}) \quad \text{(document side)}
\]

\[
F'_{d_\beta, \theta_\beta} (\vec{n}_\beta, \vec{t}_\beta) \prod_{k=1}^{K} F'_{d_\psi, \theta_\psi} (\vec{n}_k^{\psi}, \vec{t}_k^{\psi}) F'_{d_\phi, \theta_\phi} (\vec{n}_k^{\phi}, \vec{t}_k^{\phi}) \quad \text{(word side)}
\]

where totals and constraints hold as before, derived as

\[
n_{d,k}^{\mu} = \sum_{n=1}^{N} 1_{z_{d,n}=k}
n_{k,w}^{\psi} = \sum_{n=1}^{N} 1_{z_{d,n}=k} 1_{w_{d,n}=w}
n_{k,w}^{\phi} = t_{k,w}^{\psi}
n_{w}^{\beta} = \sum_k t_{k,w}^{\phi}
\]

\[
t_{d,k}^{\mu} = \sum_{n=1}^{N} 1_{z_{d,n}=l} 1_{r_{d,n}^{\mu}}
t_{k,w}^{\psi} = \sum_{n=1}^{N} 1_{z_{d,n}=k} 1_{w_{d,n}=w} 1_{r_{d,n}^{\psi}}
t_{k,w}^{\phi} = \sum_{n=1}^{N} 1_{z_{d,n}=k} 1_{w_{d,n}=w} 1_{r_{d,n}^{\phi}} 1_{r_{d,n}^{\phi}}
t_{w}^{\beta} = 1_{n_{w}^{\beta} > 0}
\]
At the core of the block Gibbs sample, we need to reestimate 
\((z_d,n, r^\mu_{d,n}, r^\psi_{d,n}, r^\phi_{d,n})\) for all documents \(d\) and words \(n\).

Considering the evidence (previous slide) as a function of these, 
\(E(z_d,n, r^\mu_{d,n}, r^\psi_{d,n}, r^\phi_{d,n})\), we get the graphical model below left:

With belief propagation algorithms, it is easy to:
- compute the marginal contribution for \(z_d,n\),

\[
\sum_{r^\mu_{d,n}, r^\psi_{d,n}, r^\phi_{d,n}} E(z_d,n, r^\mu_{d,n}, r^\psi_{d,n}, r^\phi_{d,n})
\]

needed for a block Gibbs sampler
- sample \((r^\mu_{d,n}, r^\psi_{d,n}, r^\phi_{d,n})\) for given \(z_d,n\)
# LDA Versus NP-LDA Samplers

<table>
<thead>
<tr>
<th>latent vars</th>
<th>LDA</th>
<th>NP-LDA with table indicators</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>word topics $\vec{z}$</td>
<td>word topics $\vec{z}$, and boolean table indicators $\vec{r}<em>\mu$, $\vec{r}</em>\psi$, $\vec{r}_\phi$</td>
</tr>
<tr>
<td>derived vectors</td>
<td>topic count $\vec{n}_d^\mu$ and word count $\vec{n}_k^\phi$</td>
<td>topic count $\vec{n}_d^\mu$, $\vec{t}_d^\mu$, $\vec{n}_k^\alpha$ word count $\vec{n}_k^\phi$, $\vec{n}_k^\psi$, $\vec{t}_k^\psi$, $\vec{n}_k^\beta$</td>
</tr>
<tr>
<td>totals kept</td>
<td>$\vec{N}_d^\mu$, $\vec{N}_k^\phi$</td>
<td>$\vec{N}_d^\mu$, $\vec{T}_d^\mu$, $\vec{N}_k^\phi$, $\vec{N}_k^\psi$, $\vec{T}_k^\psi$</td>
</tr>
<tr>
<td>Gibbs method</td>
<td>on each $z_{d,n}$</td>
<td>blockwise on $(z_{d,n}, r_{d,n}^\mu, r_{d,n}^\psi, r_{d,n}^\phi)$</td>
</tr>
</tbody>
</table>

**Notes:**
- table indicators don’t have to be stored but can be resampled as needed by uniform assignment.
- block sampler and posterior form with table indicators are more complex!
Outline

1. Goals
2. Background
3. Discrete Feature Vectors
4. Pitman-Yor Process
5. PYPs on Discrete Domains
6. Block Table Indicator Sampling
7. Wrapping Up
   - Other PYP Models
   - Concluding Remarks
Analysing Tweets

Tweets have a number of facts that make them novel/challenging to study:

- hashtags, embedded URLs, and retweets,
- small size, informal language and emoticons.
- authors and follower networks,
- frequency in time.
Twitter-Network Topic Model
Kar Wai Lim et al., 2014, submitted
"Twitter Opinion Topic Model: Extracting Product Opinions from Tweets by Leveraging Hashtags and Sentiment Lexicon," Lim and Buntine, CIKM 2014

(probability vector hierarchies circled in red)
Unsupervised Part of Speech

A Hierarchical Pitman-Yor Process HMM for Unsupervised Part of Speech Induction

Phil Blunsom
Department of Computer Science
University of Oxford

Trevor Cohn
Department of Computer Science
University of Sheffield

We develop a trigram hidden Markov model which models the joint probability of a sequence of latent tags, \( t \), and words, \( w \), as

\[
P_\theta(t, w) = \prod_{l=1}^{L+1} P_\theta(t_l|t_{l-1}, t_{l-2})P_\theta(w_l|t_l),
\]
Unsupervised Part of Speech, cont.

Figure 2: The conditioning structure of the hierarchical PYP with an embedded character language models.
Figure 1: Plate diagram representation of the trigram HMM. The indexes $i$ and $j$ range over the set of tags and $k$ ranges over the set of characters. Hyper-parameters have been omitted from the figure for clarity.
Adaptive Sequential Topic Model

A more complex (sequential) document model.

- The PYPs exist in long chains ($\vec{\nu}_1, \vec{\nu}_2, \ldots, \vec{\nu}_J$).
- A single probability vector $\vec{\nu}_j$ can have two parents, $\vec{\nu}_{j-1}$ and $\vec{\mu}$.
- More complex chains of table indicators and block sampling.
- See Du et al., EMNLP 2012.
Dynamic Topic Model

- model is a sequence of LDA style topic models chained together
- block table indicator sampling uses caching to work efficiently

Figure 1: Graphical representation of the proposed model (for epoch 1 and t)
Author-Citation Topic Model

“Bibliographic Analysis with the Citation Network Topic Model,” Lim and Buntine, ACML, 2014

(probability vector hierarchies circled in red)
All of these other related models can be made non-parametric using probability network hierarchies.

**Stochastic block models**: finding community structure in networks; mixed membership models; bi-clustering;

**Infinite hidden relational models**: tensor/multi-table extension of stochastic block models;

**Tensor component models**: tensor extension of component models;

**Event clustering**: events can be represented in a semi-structured way; how do we develop split and merge of event groupings over time
Variety of component and network models in NLP and social networks can be made non-parametric with deep probability vector networks.

New fast methods for training deep probability vector networks.

Allows modelling of latent semantics:
- semantic resources to integrate, (WordNet, sentiment dictionaries, etc.),
- inheritance and shared learning across multiple instances,
- hierarchical modelling,
- deep latent semantics,
- integrating semi-structured and networked content,

i.e. Same as deep neural networks!
Alphabetic References


