

Mixture Models & EM

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Previously...

- We looked at k -means and hierarchical clustering as mechanisms for unsupervised learning
 - k -means was simply a block coordinate descent scheme for a specific objective function
- Today: how to learn probabilistic models for unsupervised learning problems

EM: Soft Clustering

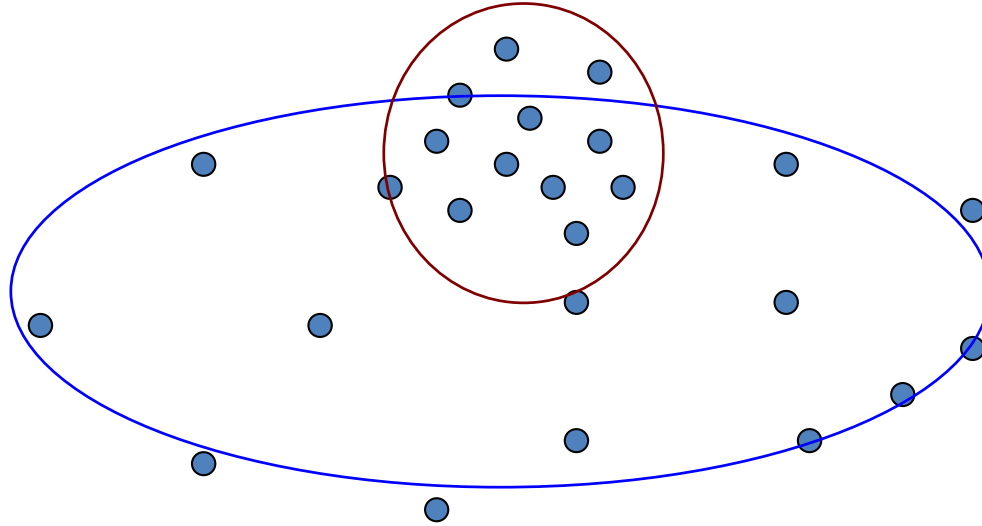
- Clustering (e.g., k-means) typically assumes that each instance is given a “hard” assignment to exactly one cluster
- Does not allow uncertainty in class membership or for an instance to belong to more than one cluster
 - Problematic because data points that lie roughly midway between cluster centers are assigned to one cluster
- **Soft clustering** gives probabilities that an instance belongs to each of a set of clusters

Probabilistic Clustering

- Try a probabilistic model!
 - Allows overlaps, clusters of different size, etc.
- Can tell a generative story for data
 - $p(x|y) p(y)$
- Challenge: we need to estimate model parameters without labeled y 's (i.e., in the unsupervised setting)

Z	X ₁	X ₂
??	0.1	2.1
??	0.5	-1.1
??	0.0	3.0
??	-0.1	-2.0
??	0.2	1.5
...

Probabilistic Clustering



- Clusters of different shapes and sizes
- Clusters can overlap! (k -means doesn't allow this)

Finite Mixture Models

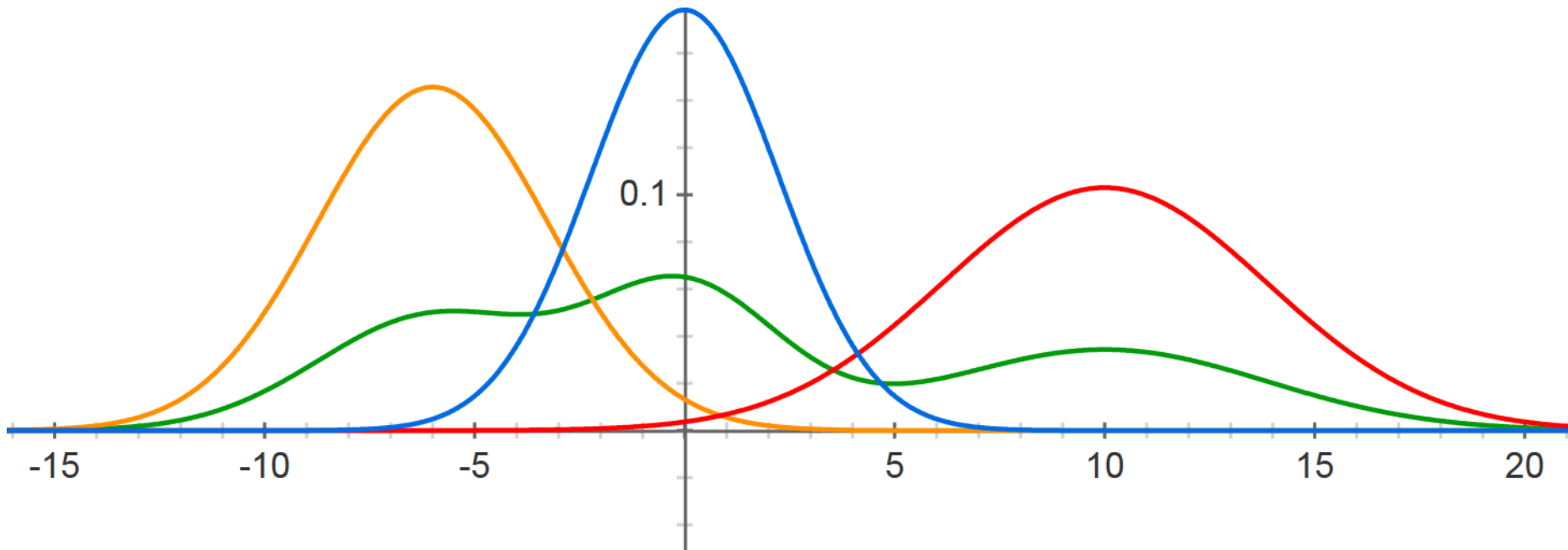
- Given a dataset: $x^{(1)}, \dots, x^{(N)}$
- **Mixture model:** $\Theta = \{\lambda_1, \dots, \lambda_k, \theta_1, \dots, \theta_k\}$

$$p(x|\Theta) = \sum_{y=1}^k \lambda_y p_y(x|\theta_y)$$

where $p_y(x|\theta_y)$ is a mixture component from some family of probability distributions parameterized by θ_y and $\lambda \geq 0$ such that $\sum_y \lambda_y = 1$ are the mixture weights

- We can think of $\lambda_y = p(Y = y|\Theta)$ for some random variable Y that takes values in $\{1, \dots, k\}$

Finite Mixture Models



Uniform mixture of 3 Gaussians

Multivariate Gaussian

- A d -dimensional multivariate Gaussian distribution is defined by a $d \times d$ covariance matrix Σ and a mean vector μ

$$p(x|\mu, \Sigma) = \frac{1}{\sqrt{(2\pi)^d \det(\Sigma)}} \exp\left(-\frac{1}{2}(x - \mu)^T \Sigma^{-1}(x - \mu)\right)$$

- The covariance matrix describes the degree to which pairs of variables vary together
 - The diagonal elements correspond to variances of the individual variables

Multivariate Gaussian

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- The covariance matrix must be a symmetric positive definite matrix in order for the above to make sense
 - Positive definite: all eigenvalues are positive & matrix is invertible
 - Ensures that the quadratic form is concave

Gaussian Mixture Models (GMMs)

- We can define a GMM by choosing the k^{th} component of the mixture to be a Gaussian density with parameters

$$\theta_k = \{\mu_k, \Sigma_k\}$$

$$p(x|\mu_k, \Sigma_k) = \frac{1}{\sqrt{(2\pi)^d \det(\Sigma_k)}} \exp\left(-\frac{1}{2}(x - \mu_k)^T \Sigma_k^{-1} (x - \mu_k)\right)$$

We could cluster by fitting a mixture of k Gaussians to our data

How do we learn these kinds of models?

Learning Gaussian Parameters

- MLE for supervised univariate Gaussian

$$\mu_{MLE} = \frac{1}{N} \sum_{i=1}^N x^{(i)}$$

$$\sigma_{MLE}^2 = \frac{1}{N} \sum_{i=1}^N (x^{(i)} - \mu_{MLE})^2$$

- MLE for supervised multivariate Gaussian

$$\mu_{MLE} = \frac{1}{N} \sum_{i=1}^N x^{(i)}$$

$$\Sigma_{MLE} = \frac{1}{N} \sum_{i=1}^N (x^{(i)} - \mu_{MLE})(x^{(i)} - \mu_{MLE})^T$$

Learning Gaussian Parameters

- MLE for supervised multivariate mixture of k Gaussian distributions

$$\mu_{MLE}^k = \frac{1}{|M_k|} \sum_{i \in M_k} x^{(i)}$$

$$\Sigma_{MLE}^k = \frac{1}{|M_k|} \sum_{i \in M_k} (x^{(i)} - \mu_{MLE}^k)(x^{(i)} - \mu_{MLE}^k)^T$$

Sums are over the observations that were generated by the k^{th} mixture component (this requires that we know which points were generated by which distribution!)

The Unsupervised Case

- What if our observations do not include information about which of the k mixture components generated them?
- Consider a joint probability distribution over data points, $x^{(i)}$, and mixture assignments, $y \in \{1, \dots, k\}$

$$\begin{aligned} \arg \max_{\Theta} \prod_{i=1}^N p(x^{(i)} | \Theta) &= \arg \max_{\Theta} \prod_{i=1}^N \sum_{y=1}^k p(x^{(i)}, Y = y | \Theta) \\ &= \arg \max_{\Theta} \prod_{i=1}^N \sum_{y=1}^k p(x^{(i)} | Y = y, \Theta) p(Y = y | \Theta) \end{aligned}$$

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We only know how to compute the probabilities for each mixture component

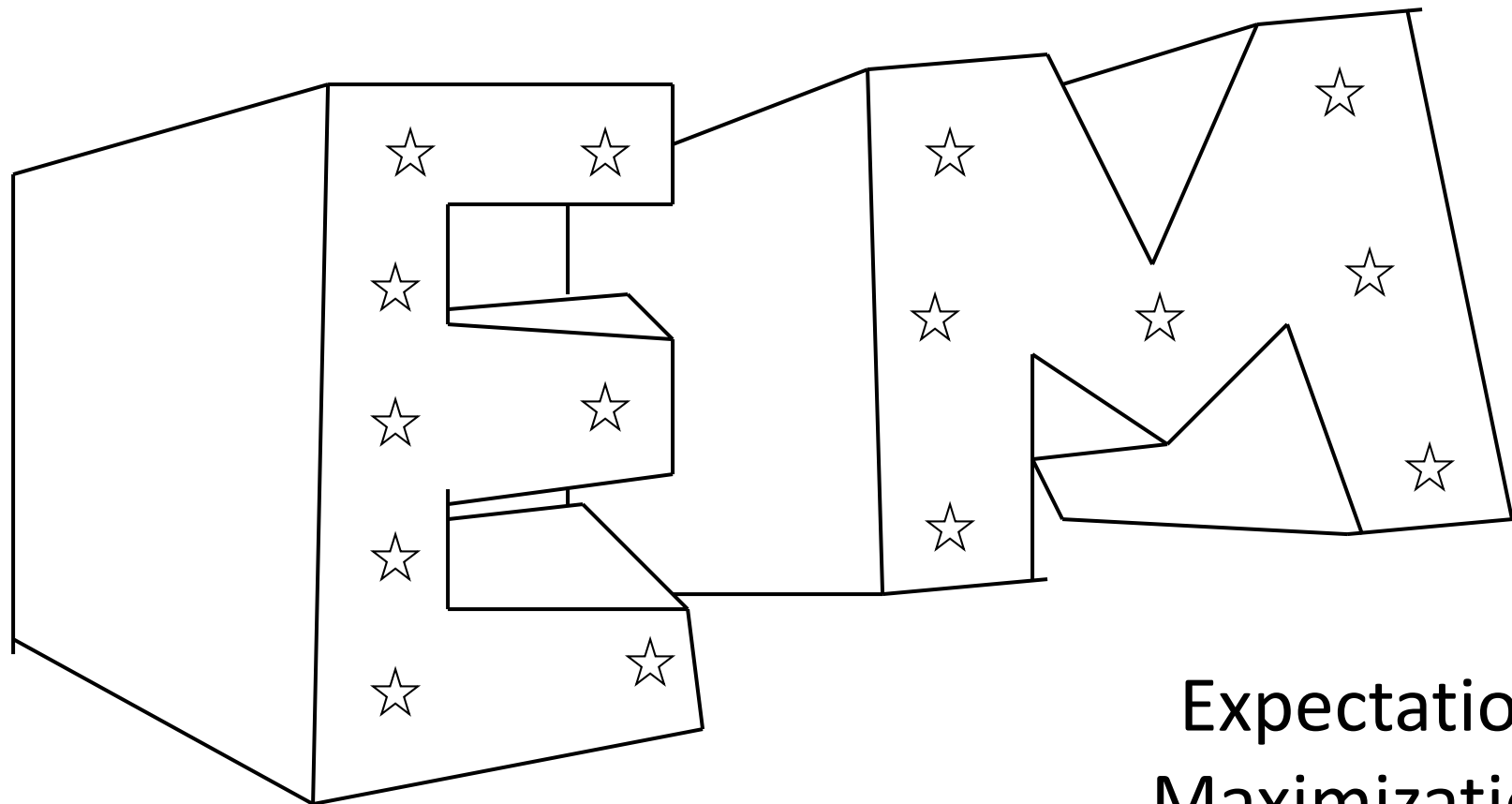
The Unsupervised Case

- In the case of a Gaussian mixture model

$$p(x^{(i)}|Y = y, \Theta) = \frac{1}{\sqrt{(2\pi)^d \det(\Sigma_y)}} \exp\left(-\frac{1}{2}(x^{(i)} - \mu_y)^T \Sigma_y^{-1} (x^{(i)} - \mu_y)\right)$$

$$p(Y = y|\Theta) = \lambda_y$$

- Differentiating the MLE objective yields a system of equations that is difficult to solve in general
 - The solution: modify the objective to make the optimization easier



Expectation Maximization

Jensen's Inequality

For a convex function $f: \mathbb{R}^n \rightarrow \mathbb{R}$, any $a_1, \dots, a_k \in [0, 1]$ such that $a_1 + \dots + a_k = 1$, and any $x^{(1)}, \dots, x^{(k)} \in \mathbb{R}^n$,

$$a_1 f(x^{(1)}) + \dots + a_k f(x^{(k)}) \geq f(a_1 x^{(1)} + \dots + a_k x^{(k)})$$

EM Algorithm

$$\begin{aligned}\log \ell(\Theta) &= \sum_{i=1}^N \log \sum_{y=1}^k p(x^{(i)}, Y = y | \Theta) \\ &= \sum_{i=1}^N \log \sum_{y=1}^k \frac{q_i(y)}{q_i(y)} p(x^{(i)}, Y = y | \Theta) \\ &\geq \sum_{i=1}^N \sum_{y=1}^k q_i(y) \log \frac{p(x^{(i)}, Y = y | \Theta)}{q_i(y)} \\ &\equiv F(\Theta, q)\end{aligned}$$

EM Algorithm

$$\begin{aligned}\log \ell(\Theta) &= \sum_{i=1}^N \log \sum_{y=1}^k p(x^{(i)}, Y = y | \Theta) \\ &= \sum_{i=1}^N \log \sum_{y=1}^k \frac{q_i(y)}{q_i(y)} p(x^{(i)}, Y = y | \Theta) \\ &\geq \sum_{i=1}^N \sum_{y=1}^k q_i(y) \log \frac{p(x^{(i)}, Y = y | \Theta)}{q_i(y)} \\ &\equiv F(\Theta, q)\end{aligned}$$

$q_i(y)$ is an arbitrary positive probability distribution

EM Algorithm

$$\begin{aligned}\log \ell(\Theta) &= \sum_{i=1}^N \log \sum_{y=1}^k p(x^{(i)}, Y = y | \Theta) \\ &= \sum_{i=1}^N \log \sum_{y=1}^k \frac{q_i(y)}{q_i(y)} p(x^{(i)}, Y = y | \Theta) \\ &\geq \sum_{i=1}^N \sum_{y=1}^k q_i(y) \log \frac{p(x^{(i)}, Y = y | \Theta)}{q_i(y)} \\ &\equiv F(\Theta, q)\end{aligned}$$

Jensen's ineq.

EM Algorithm

$$\arg \max_{\Theta, q_1, \dots, q_N} \sum_{i=1}^N \sum_{y=1}^k q_i(y) \log \frac{p(x^{(i)}, Y = y | \Theta)}{q_i(y)}$$

- This objective is not jointly concave in Θ and q_1, \dots, q_N
 - Best we can hope for is a local maxima (and there could be **A LOT** of them)
- The EM algorithm is a block coordinate ascent scheme that finds a local optimum of this objective
 - Start from an initialization Θ^0 and q_1^0, \dots, q_N^0

EM Algorithm

- E step: with the θ 's fixed, maximize the objective over q

$$q^{t+1} \in \arg \max_{q_1, \dots, q_N} \sum_{i=1}^N \sum_{y=1}^k q_i(y) \log \frac{p(x^{(i)}, Y = y | \Theta^t)}{q_i(y)}$$

- Using the method of Lagrange multipliers for the constraint that $\sum_y q_i(y) = 1$ gives

$$q_i^{t+1}(y) = p(Y = y | X = x^{(i)}, \Theta^t)$$

EM Algorithm

- M step: with the q 's fixed, maximize the objective over Θ

$$\theta^{t+1} \in \arg \max_{\Theta} \sum_{i=1}^N \sum_{y=1}^k q_i^{t+1}(y) \log \frac{p(x^{(i)}, Y = y | \theta)}{q_i^{t+1}(y)}$$

- For the case of GMM, we can compute this update in closed form
 - This is not necessarily the case for every model
 - May require gradient ascent

EM Algorithm

- **Start with random parameters**
- **E-step maximizes a lower bound on the log-sum for fixed parameters**
- **M-step solves a MLE estimation problem for fixed probabilities**
- **Iterate between the E-step and M-step until convergence**

EM for Gaussian Mixtures

- E-step:

$$q_i^t(y) = \frac{\lambda_y^t \cdot p(x^{(i)} | \mu_y^t, \Sigma_y^t)}{\sum_{y'} \lambda_{y'}^t \cdot p(x^{(i)} | \mu_{y'}^t, \Sigma_{y'}^t)}$$

Probability of $x^{(i)}$ under the appropriate multivariate normal distribution

- M-step:

$$\mu_y^{t+1} = \frac{\sum_{i=1}^N q_i^t(y) x^{(i)}}{\sum_{i=1}^N q_i^t(y)}$$

$$\Sigma_y^{t+1} = \frac{\sum_{i=1}^N q_i^t(y) (x^{(i)} - \mu_y^{t+1})(x^{(i)} - \mu_y^{t+1})^T}{\sum_{i=1}^N q_i^t(y)}$$

$$\lambda_y^{t+1} = \frac{1}{N} \sum_{i=1}^N q_i^t(y)$$

EM for Gaussian Mixtures

- E-step:

$$q_i^t(y) = \frac{\lambda_y^t \cdot p(x^{(i)} | \mu_y^t, \Sigma_y^t)}{\sum_{y'} \lambda_{y'}^t \cdot p(x^{(i)} | \mu_{y'}^t, \Sigma_{y'}^t)}$$

Probability of $x^{(i)}$ under the mixture model

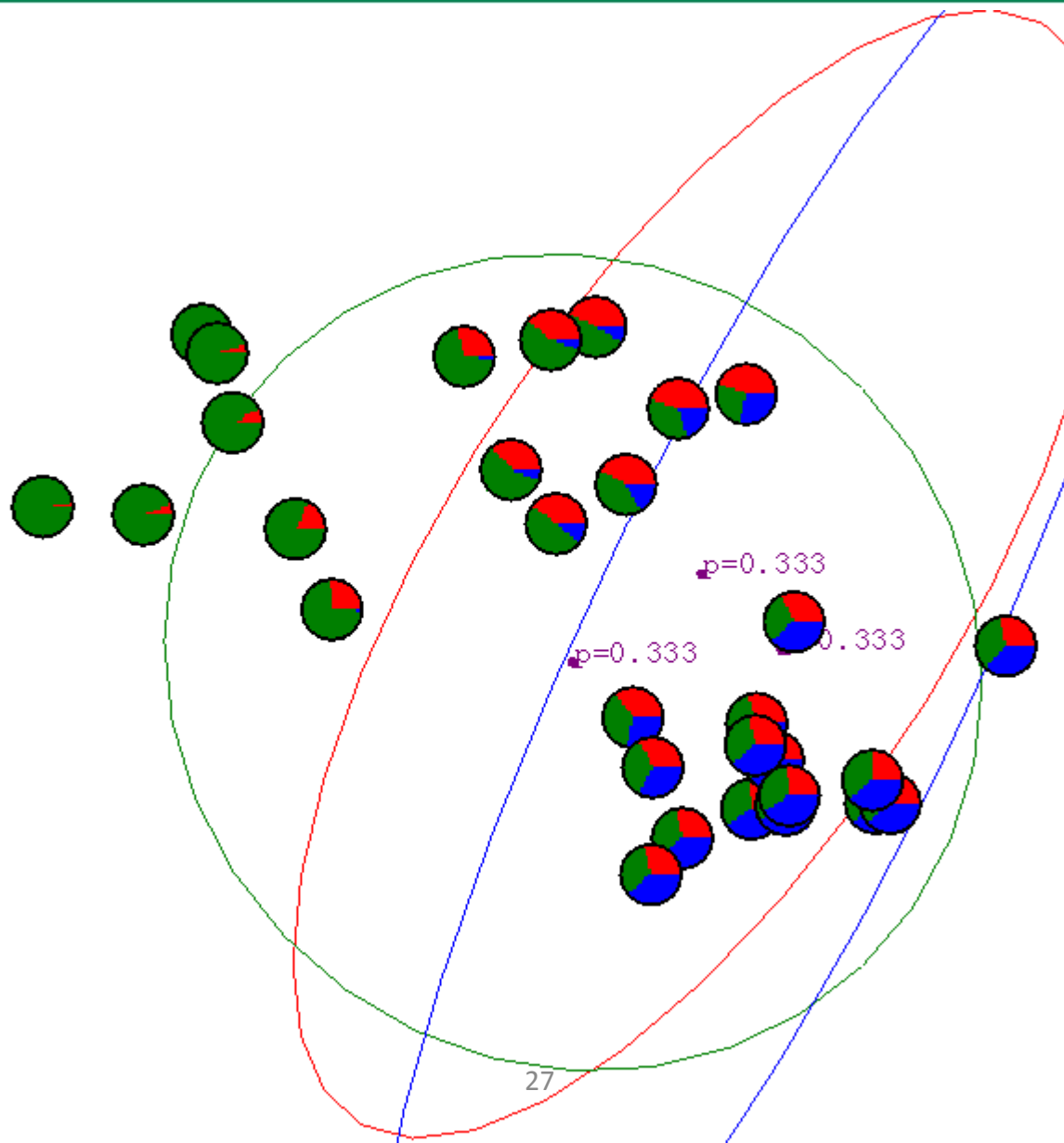
- M-step:

$$\mu_y^{t+1} = \frac{\sum_{i=1}^N q_i^t(y) x^{(i)}}{\sum_{i=1}^N q_i^t(y)}$$

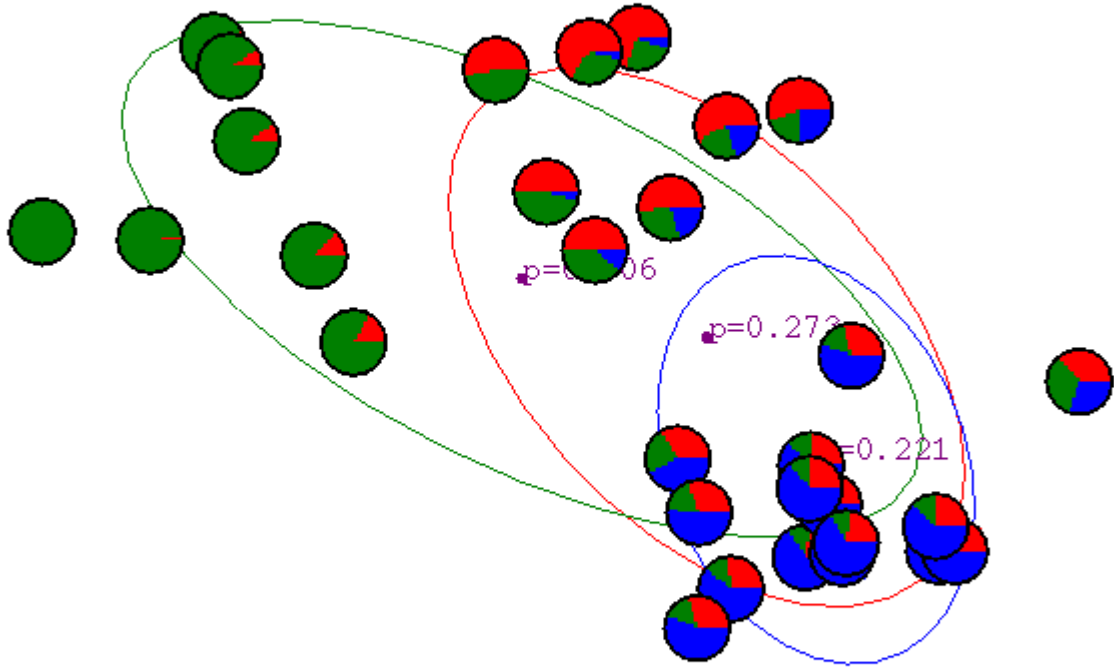
$$\Sigma_y^{t+1} = \frac{\sum_{i=1}^N q_i^t(y) (x^{(i)} - \mu_y^{t+1})(x^{(i)} - \mu_y^{t+1})^T}{\sum_{i=1}^N q_i^t(y)}$$

$$\lambda_y^{t+1} = \frac{1}{N} \sum_{i=1}^N q_i^t(y)$$

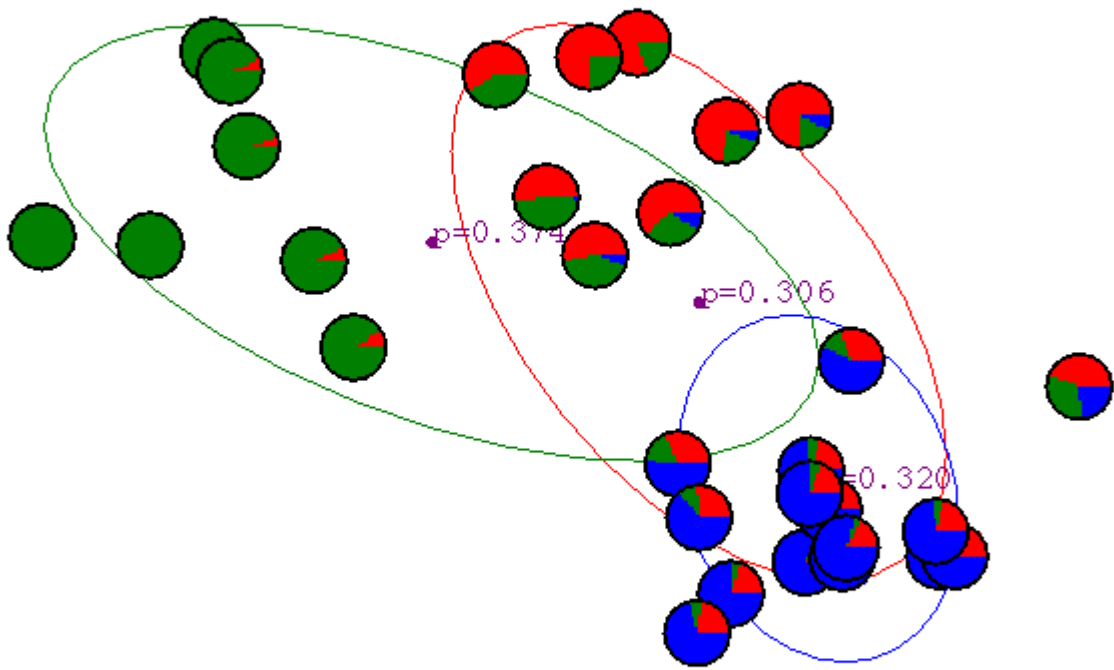
Gaussian Mixture Example: Start



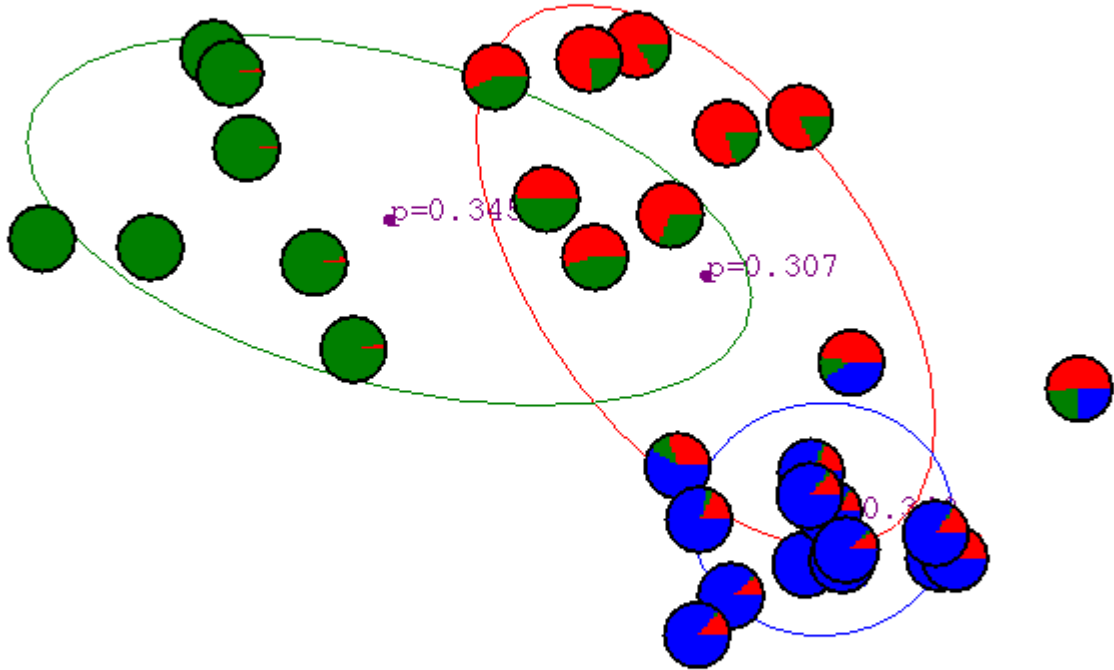
After first iteration



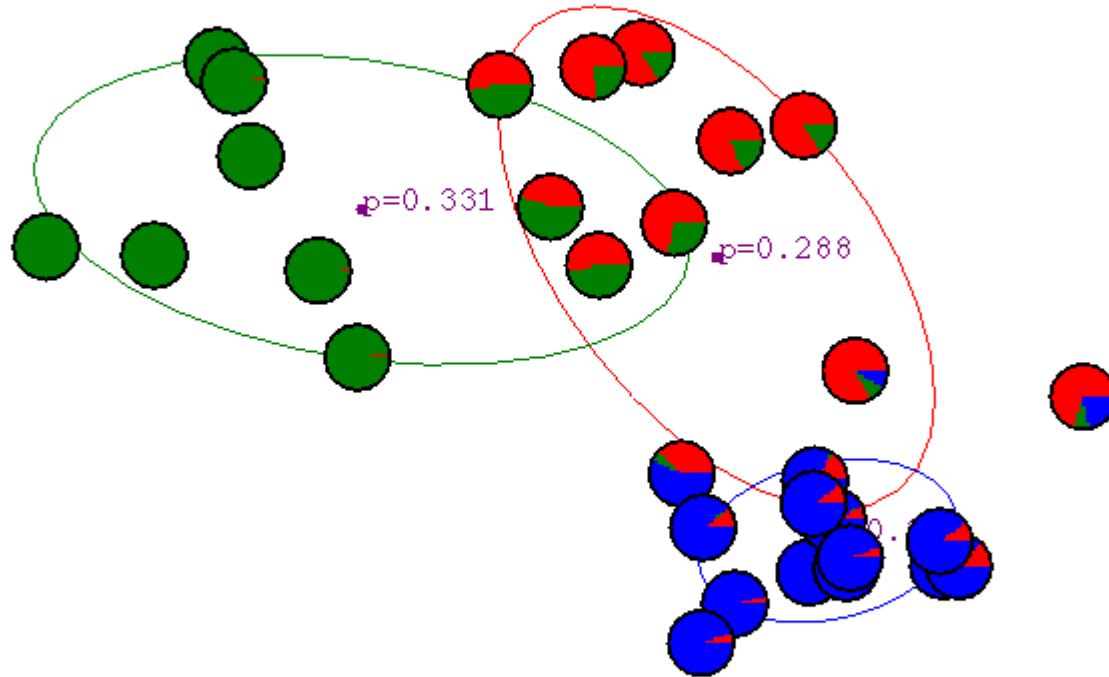
After 2nd iteration



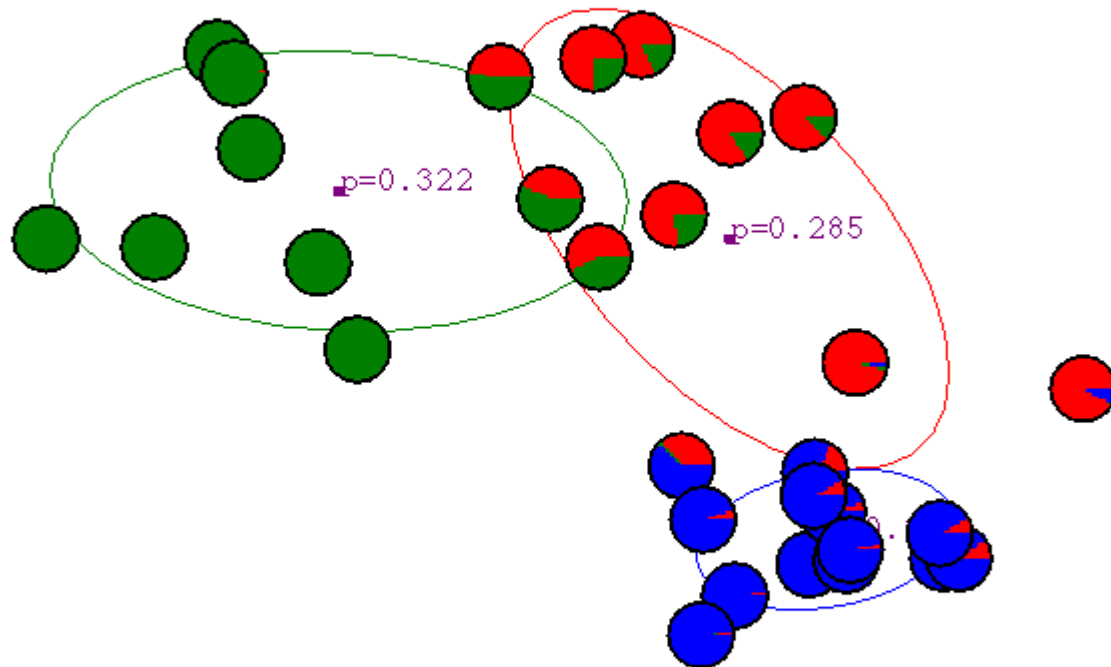
After 3rd iteration



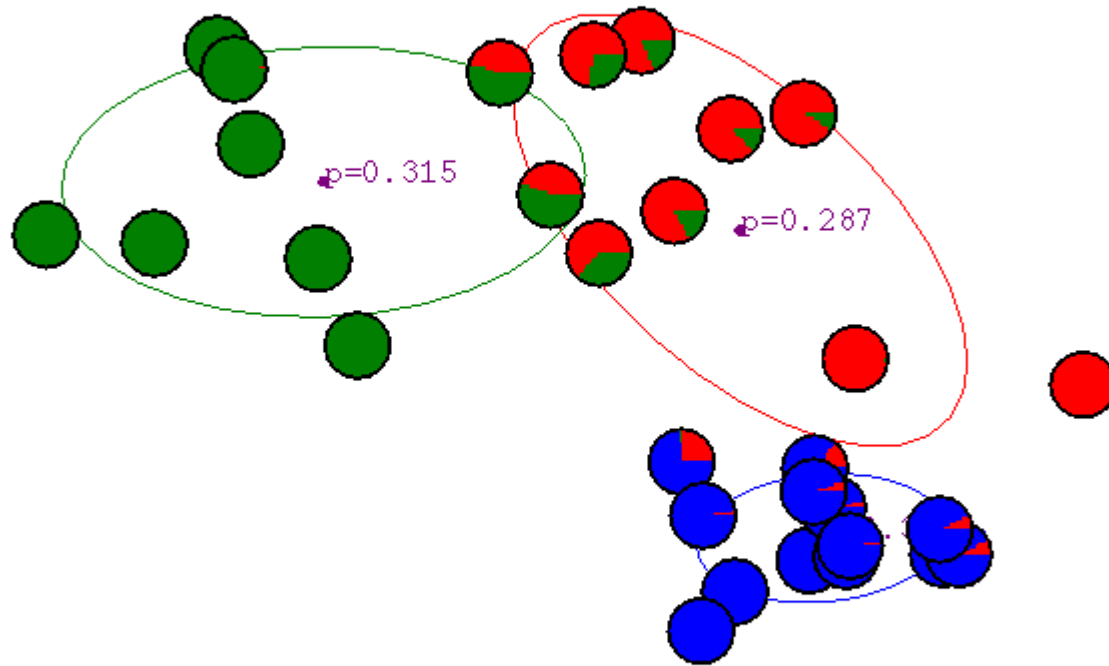
After 4th iteration



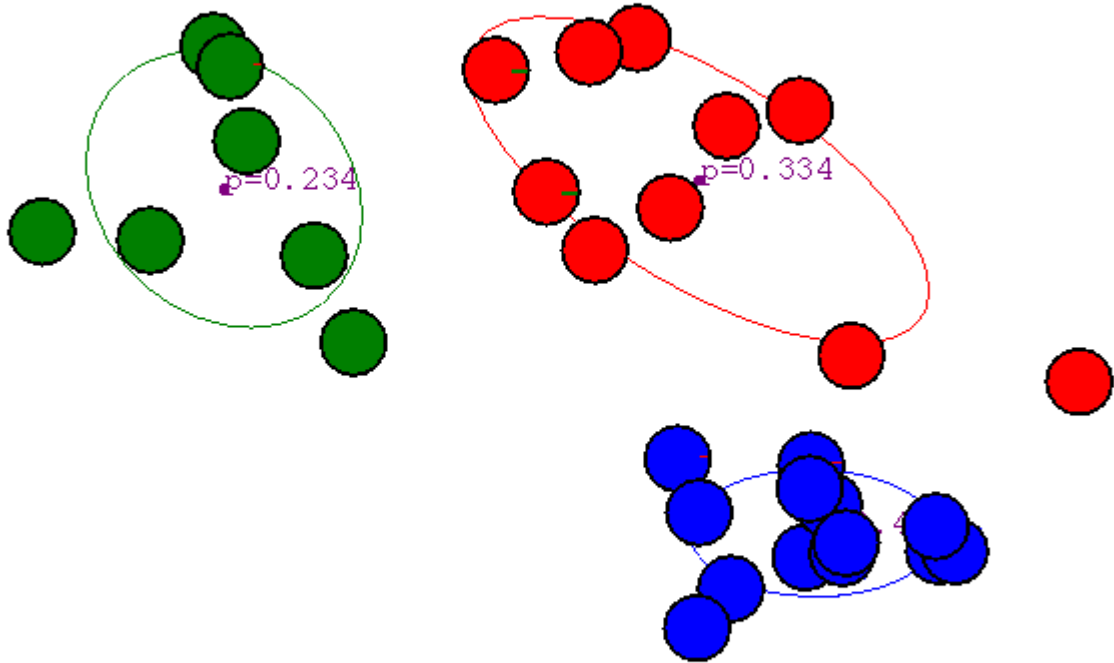
After 5th iteration



After 6th iteration



After 20th iteration



Properties of EM

- EM converges to a local optima
 - This is because each iteration improves the log-likelihood
 - Proof same as k -means (just block coordinate ascent)
 - E-step can never decrease likelihood
 - M-step can never decrease likelihood
- If we make hard assignments instead of soft ones, algorithm is equivalent to k -means!