Google Brain

Imperial College London

Data Augmentation and Infinitely Wide Neural Networks

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About our research group

- 2020–: Lecturer (Assistant Prof) at Imperial College London.
- Currently growing a research group.
- Research focus:
  - Gaussian process inference, backed by theory to make it reliable.
  - Automatic learning of inductive bias in neural networks.
  - Central question: When should neurons be connected?

PhD Candidates


Artem Artemev


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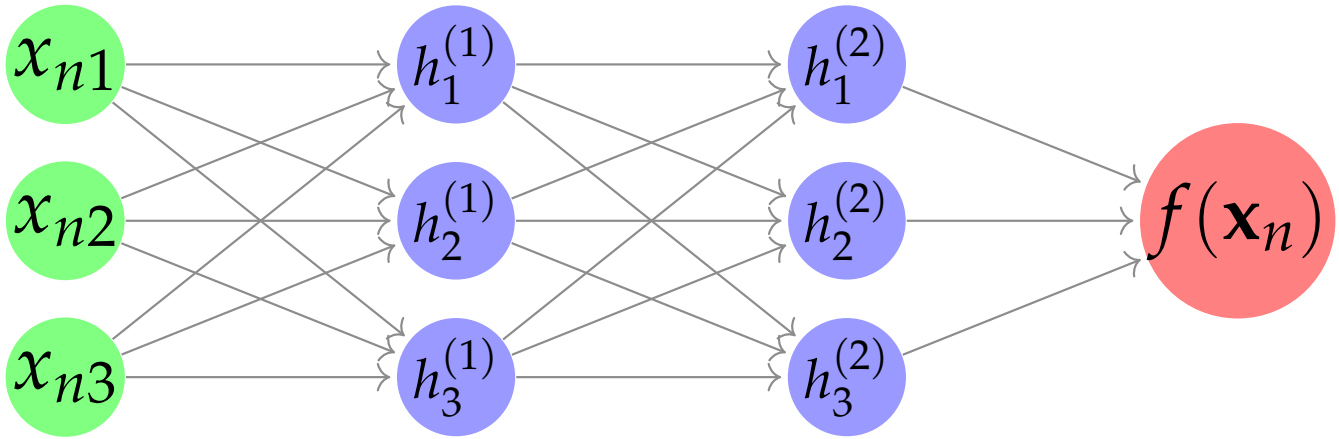
Overview

How can Sparse GP approximations help with studying infinitely wide NNs?

Outline:

1. How do Sparse GPs work?
2. How accurate are Sparse GPs?
3. Sparse GPs, Data Augmentation and Invariance

Recap: Gaussian Processes & Infinite Width NNs

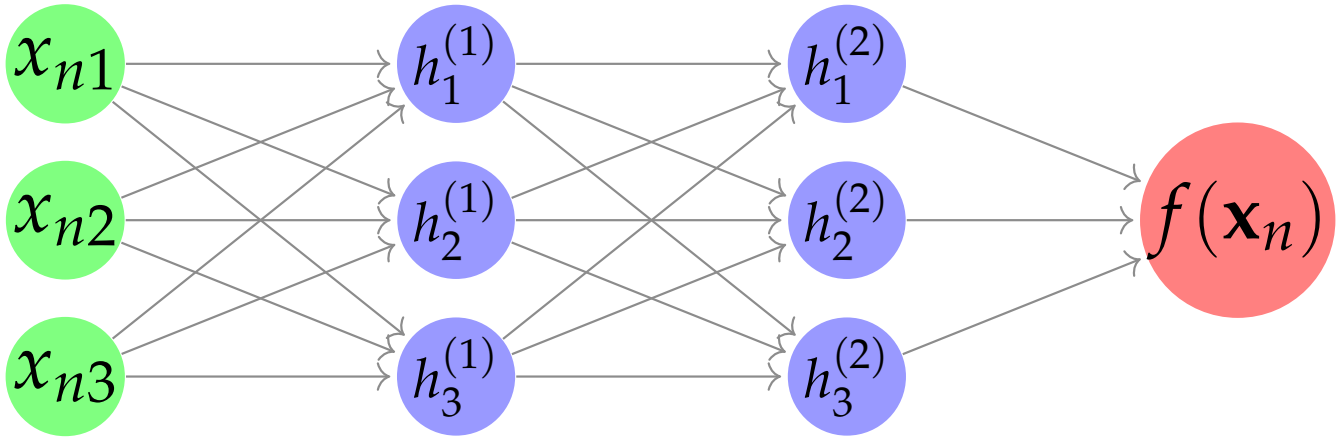


- Place Gaussian prior distribution on weights.
- As number of hidden units $\to \infty$, we have (conditions apply)[1]:
  - Function values $\{f(\mathbf{x}_1), f(\mathbf{x}_2), \dots\}$ become jointly Gaussian.
  - $\mathrm{Cov}[f(\mathbf{x}), f(\mathbf{x}')] = k(\mathbf{x}, \mathbf{x}')$.
  - Kernel function depends on NN architecture, but can be computed for many![2]

[1] Neal (1996); Matthews et al. (2018); Lee et al. (2018)

[2] Garriga-Alonso et al. (2019); Novak et al. (2019); Yang (2019)

Recap: Gaussian Processes & Infinite Width NNs



- For sets of points $\mathrm{X} \in \mathbb{R}^{N \times D}, \mathrm{Z} \in \mathbb{R}^{M \times D}$, we denote the covariance of their function values as

$$\mathrm{Cov}[f(X), f(Z)] = \mathrm{K}_{\mathrm{XZ}} \in \mathbb{R}^{N \times M}, \qquad [\mathrm{K}_{\mathrm{XZ}}]_{ij} = k(\mathbf{x}_i, \mathbf{x}_j). \tag{1}$$

- Prior on function values for any set of input points is

$$\begin{bmatrix} f(\mathbf{x}_1) \\ \vdots \\ f(\mathbf{x}_n) \end{bmatrix} = f(\mathrm{X}) \sim \mathcal{N}(\boldsymbol{\mu}, \mathrm{K}_{\mathrm{XX}}). \tag{2}$$

Recap: Gaussian Processes

Given observations through some likelihood $p(y_n|f(\mathbf{x}_n))$, find:

1. the distribution of function values at new points $f(\hat{\mathbf{x}})$,
2. the best hyperparameters $\boldsymbol{\theta}$ of the kernel $k_{\boldsymbol{\theta}}(\mathbf{x}, \mathbf{x}')$.

Use Bayes' rule (X' includes training and testing points):

$$p(f(\mathrm{X}')|\mathbf{y}) = \frac{\prod_{n=1}^{N} p(y_n|f(\mathbf{x}_n))p(f(\mathrm{X}')|\boldsymbol{\theta})p(\boldsymbol{\theta})}{p(\mathbf{y})} \tag{3}$$

$$= \underbrace{\frac{p(\mathbf{y}|f(X))p(f(X')|\boldsymbol{\theta})}{p(\mathbf{y}|\boldsymbol{\theta})}}_{p(f(X')|\mathbf{y},\boldsymbol{\theta}))} \cdot \underbrace{\frac{p(\mathbf{y}|\boldsymbol{\theta})p(\boldsymbol{\theta})}{p(\mathbf{y})}}_{p(\boldsymbol{\theta}|\mathbf{y})} \tag{4}$$

For Gaussian likelihood $p(y_n|f(\mathbf{x}_n)) = \mathcal{N}\left(y_n; f(\mathbf{x}_n), \sigma^2\right)$:

1. $p(f(\hat{\mathbf{x}})|\mathbf{y}, \boldsymbol{\theta}) = \mathcal{N}\left(f(\hat{\mathbf{x}}); \mathrm{K}_{\hat{\mathbf{x}}\mathrm{X}}(\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I})^{-1}\mathbf{y}, \ldots\right)$
2. $\boldsymbol{\theta}^* = \mathrm{argmax}_{\boldsymbol{\theta}} \log p(\mathbf{y}|\boldsymbol{\theta}) = \log \mathcal{N}\left(\mathbf{y}; 0, \mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I}\right)$

The Problems

1. $p(f(\hat{\mathbf{x}})|\mathbf{y}, \boldsymbol{\theta}) = \mathcal{N}\left(f(\hat{\mathbf{x}}); \mathrm{K}_{\hat{\mathbf{x}}\mathrm{X}}(\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I})^{-1}\mathbf{y}, \ldots\right)$
2. $\boldsymbol{\theta}^* = \mathrm{argmax}_{\boldsymbol{\theta}} \log p(\mathbf{y}|\boldsymbol{\theta}) = \log \mathcal{N}\left(\mathbf{y}; 0, \mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I}\right)$

Scalability limited by $N \times N$ kernel matrix:

1. Storing $N \times N$ matrix requires $O(N^2)$ memory.
2. Inverting / log determinant takes $O(N^3)$ time.
3. Time for calculating K_{XX} asymptotically scales as $O(N^2)$
   ... but with huge constant, so this is the real bottleneck!

The GP side of my research develops solutions which have guarantees on quality and are automatic.

Solutions: Speed up Linear Algebra

Conjugate Gradient based solutions (Gibbs and Mackay 1997; Wang et al. 2019; Artemev, Burt, and van der Wilk, 2021)

- Speeds up inverse/logdet to $O(N^2 I)$ (how many iterations?)
- Still requires full K_{XX}: $\frac{1}{2}N^2 + N$ 👎

Nyström based solutions (Smola and Schölkopf, 2000; Williams and Seeger, 2001)

- Speeds up inverse/logdet to $O(NM^2)$ (how big is M?)
- Only requires $(N+1)M + \frac{1}{2}M^2$ kernel evals 👍

Nyström Approximation

We want to compute 3 quantities:

1. $c - \frac{1}{2}\log|\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I}| - \frac{1}{2}\mathbf{y}^\intercal(\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I})^{-1}\mathbf{y}$ (marginal likelihood)
2. $\mathrm{K}_{\hat{\mathbf{x}}\mathrm{X}}(\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I})^{-1}\mathbf{y}$ (pred mean)
3. $\mathrm{K}_{\hat{\mathbf{x}}\hat{\mathbf{x}}} - \mathrm{K}_{\hat{\mathbf{x}}\mathrm{X}}(\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I})^{-1}\mathrm{K}_{\mathrm{X}\hat{\mathbf{x}}}$ (pred variance)

Straightforward Nyström suggests:

- Select a set Z with $|Z| = M \ll N$ training points
- Construct the approximation $\mathrm{K}_{\mathrm{XX}} \approx \mathrm{K}_{\mathrm{XZ}}\mathrm{K}_{\mathrm{ZZ}}^{-1}\mathrm{K}_{\mathrm{ZX}}$
- Use Woodbury for cheap inverse approximation:

$$\begin{aligned}(\mathrm{K}_{\mathrm{XX}} + \sigma^2\mathrm{I})^{-1} &\approx (\mathrm{K}_{\mathrm{XZ}}\mathrm{K}_{\mathrm{ZZ}}^{-1}\mathrm{K}_{\mathrm{ZX}} + \sigma^2\mathrm{I})^{-1} \\ &= \sigma^{-2}\mathrm{I} - \sigma^{-4}\mathrm{K}_{\mathrm{XZ}}(\mathrm{K}_{\mathrm{ZZ}} + \sigma^{-2}\mathrm{K}_{\mathrm{ZX}}\mathrm{K}_{\mathrm{XZ}})^{-1}\mathrm{K}_{\mathrm{ZX}}\end{aligned}$$

Nyström and Inducing Variables

- Predicted variances can be negative 👎👎👎
- How good is the approximation?
- When is M large enough?
- How to select the points in Z?

In a single framework, variational inducing variable approximations elegantly gives:

- valid posterior approximations,
- a quantification of the quality of the approximation,
- a way to determine when M is sufficiently large,
- methods for selecting points in Z,

as well as an approximation of K_{XX} based on Nyström.

Variational Inference for Gaussian Processes

Problem: Computational scaling of posterior and marglik.
Three steps of Variational Inference:

1. Introduce a tractable family of variational distributions: GP posteriors for arbitrary Gaussian likelihoods $\tilde{q}(\tilde{\mathbf{y}}|f(\mathrm{Z}))$

$$q(f(\hat{\mathbf{x}}), f(\mathrm{X}), f(\mathrm{Z})) = \frac{\tilde{q}(\tilde{\mathbf{y}}|f(\mathrm{Z}))p(f(\mathrm{Z}), f(\hat{\mathbf{x}}), f(\mathrm{X}))}{\tilde{q}(\tilde{\mathbf{y}})} \tag{5}$$

$$= p(f(\hat{\mathbf{x}}), f(\mathrm{X})|f(\mathrm{Z}))q(\mathrm{Z}) \tag{6}$$

2. Construct $\mathcal{L}$ such that[3] $\mathcal{L} = \log p(\mathbf{y}) - \mathrm{KL}[q(f)||p(f|\mathbf{y})]$

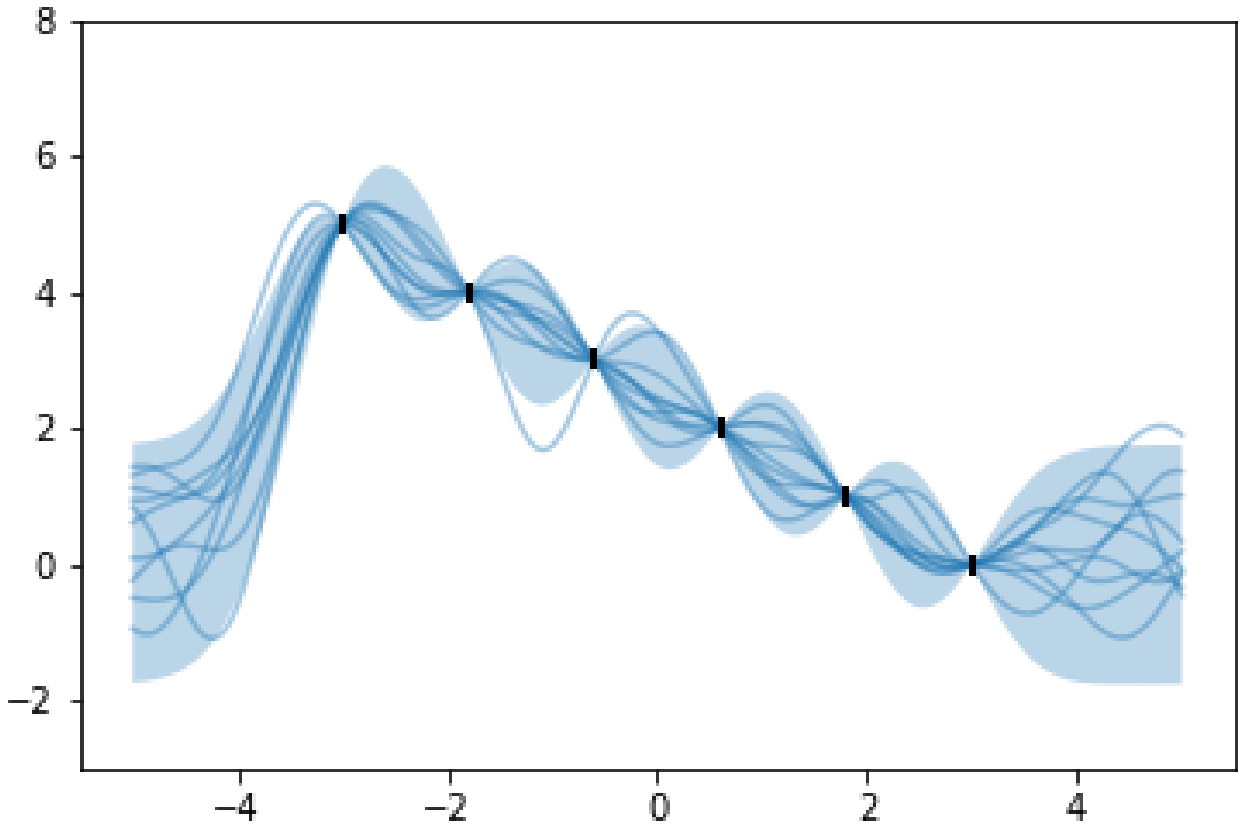
$$\mathcal{L} = \sum_{n=1}^{N} \mathbb{E}_{q(f(\mathbf{x}_n))}[\log p(y_n|f(\mathbf{x}_n))] - \mathrm{KL}[q(f(\mathrm{Z}))||p(f(\mathrm{Z}))] \tag{7}$$

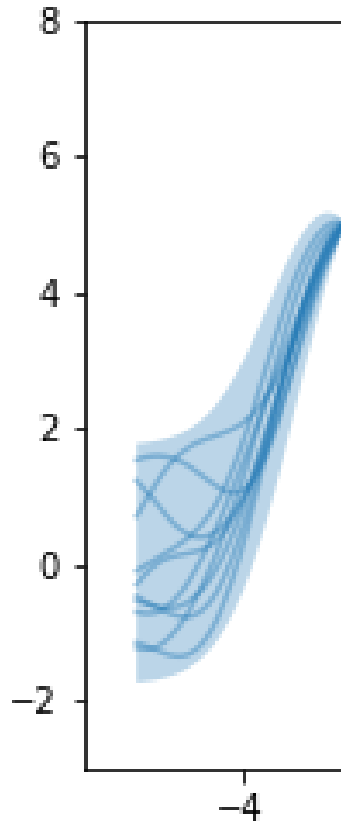
3. Minimise KL divergence by maximising $\mathcal{L}$!

[3] Hensman et al. (2013); Matthews (2016)

Understanding Inducing Points

We can control Z, and μ, Σ of $q(f(Z))$.





Sparse GP Regression

Gaussian noise regression works particularly well, since the optimal $\boldsymbol{\mu}, \Sigma$ can be found in closed form[4], giving

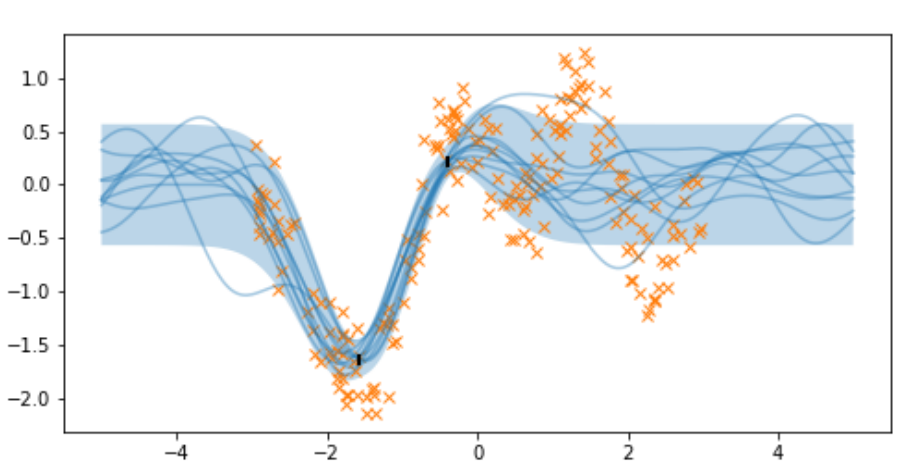
$$\mathcal{L} = \log \mathcal{N}\left(\mathbf{y}; 0, \mathrm{K_{XZ}K_{ZZ}^{-1}K_{ZX}} + \sigma^2 \mathrm{I}\right) - \frac{1}{2\sigma^2}\mathrm{Tr}(\mathrm{K_{XX}} - \mathrm{K_{XZ}K_{ZZ}^{-1}K_{ZX}}) \quad (8)$$

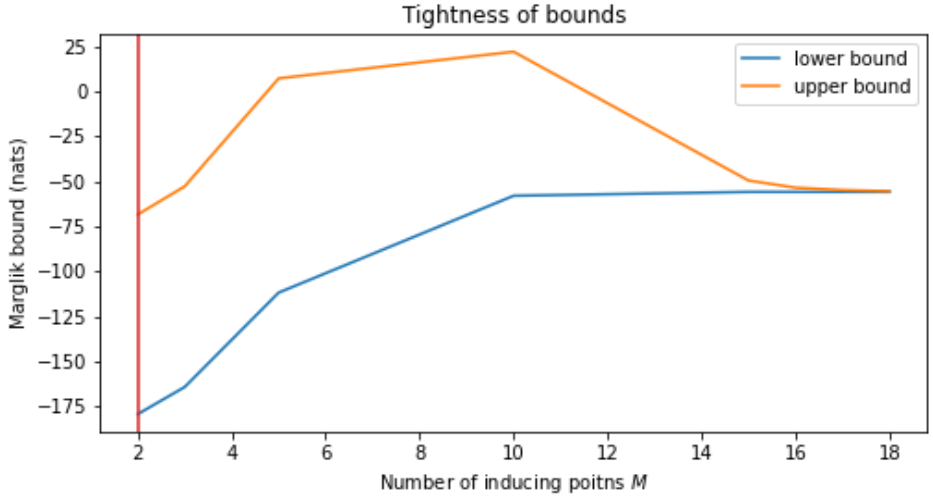
The ELBO helps us select every free paramter of the method!

- Q: How to select hyperparameters?
  A: Maximise $\mathcal{L}$. No overfitting, since it's a lower bound.
- Q: How to select inducing inputs Z?
  A: Maximise $\mathcal{L}$ only reduces KL to true posterior.
- Q: When do we have enough inducing points?
  A: Once $\mathcal{L}$ stops increasing (we also have upper bound).

[4] Titsias (2009)

Demo





We jointly optimise $\mathcal{L}$ w.r.t. its two free parameters: $Z, \boldsymbol{\theta}$.

- Approximation and fit are poor when M is too small.
- ELBO convergences with $M \ll N$.
- Upper bound[5] converges later to confirm good quality.

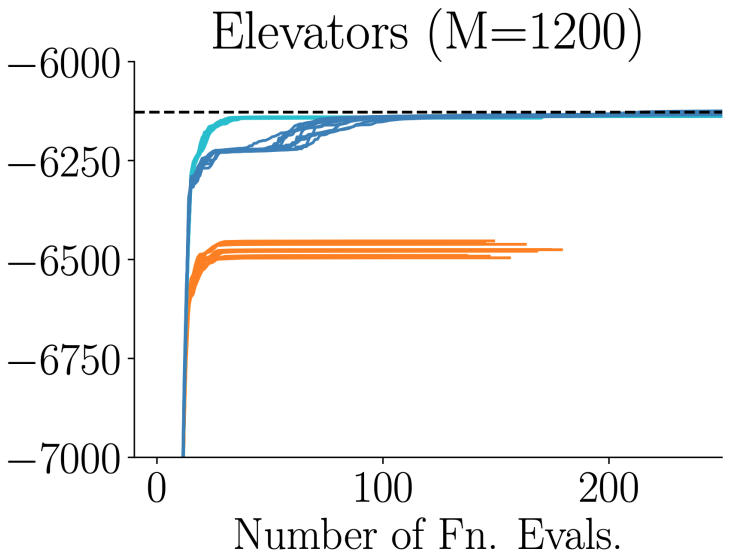
[5] See Titsias (2014), or Burt et al. (2020) for a discussion.

Theory Gives Solutions

In "Convergence of Sparse Variational Inference in Gaussian Processes Regression" (Burt et al., 2020) we

- discussed a gradient-free inducing point initialisation scheme
- proved that it would give arbitrarily accurate results as $N \to \infty$
- proved that the asymptotic complexity was reasonable $O(N(\log N)^{2D}(\log\log N)^2))$ for SqExp, barely above linear[6]

Practical implications for the Titsias (2009) method:



[6] Recall that $O(N(\log N)^D) = O(N^{1+\epsilon})$ for any $D \in \mathbb{N}$ and $\epsilon > 0$, and that D is fixed in our problem.

Sparse GPs: Summary

Recipe for Sparse Variational GP Regression[7]:

1. Select initial number of inducing points M to try.
2. Select Z with the greedy variance method (Burt et al., 2020).
3. Optional: Optimise $\mathcal{L}$ w.r.t. $\boldsymbol{\theta}$.
4. Stop if upper-lower gap is small, or if improvement in $\mathcal{L}$ is small. Otherwise repeat from step 2.

[7] as recommended in Burt, Rasmussen, and van der Wilk (2020)

Sparse GPs: Conclusion

Sparse Gaussian Process approximations provide a unified way to approximate GPs:

- Correct and consistent posterior approximations.
- Single objective function can be used for setting all parameters.
- Measurable quality of approximation.
- For certain kernels, guarantees of good and cheap approximation as $N \to \infty$ (+conditions).
- Burt et al. (2020) hints at a link between generalisation and approximation sparsity/quality. This would be very interesting to investigate in the context of infinite NN kernels.

Modelling Assumptions

Goal: Learn some mapping $f : \mathcal{X} \to \mathcal{Y}$.

Assumptions about f influence generalisation performance:

- Fully connected vs convolutional?
- How smooth is the function?
- Data augmentation? I.e. what transformations leave the label unchanged?

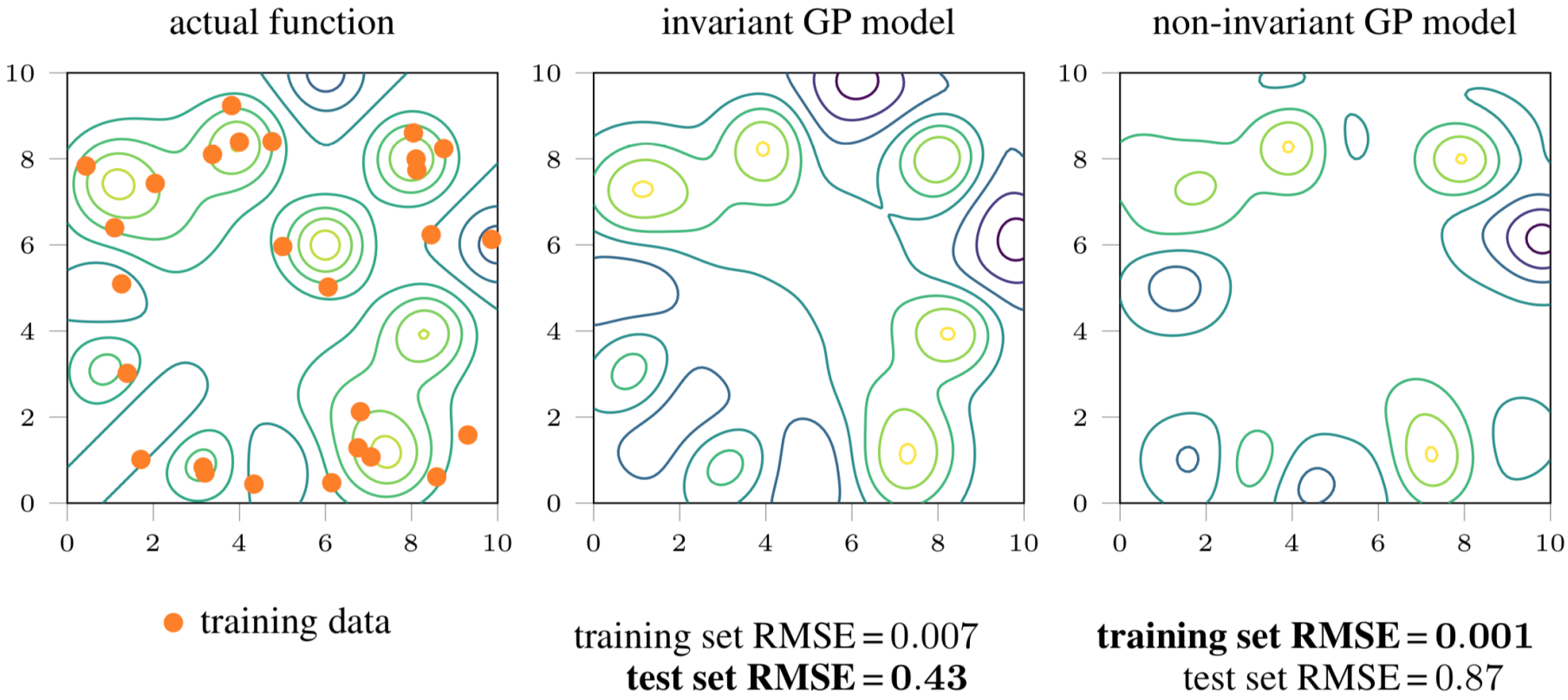
Central question:

How can changes on the input affect the output?

The fewer unnecessary degrees of variation we have, the better we will generalise.

⏩ Goal: Find the right degrees of freedom as well as learning f

Example: Symmetry



- Learn symmetric function
- Pick either symmetrically constrained model or flexible model
- Symmetric model generalises better

Data Augmentation and Invariances

Data augmentations express the knowledge about $f(\cdot)$ that the output doesn't change in response to changes in the input. This is invariance.

We can consider strict invariances:

$$f(\mathbf{x}) = f(t(\mathbf{x})) \qquad \forall \mathbf{x} \in \mathcal{X} \qquad \forall t \in \mathcal{T} \tag{9}$$

or softer invariance:

$$P\Big(\big(\, f(\mathbf{x}) - f(t(\mathbf{x}))\,\big)^2 > L\Big) < \epsilon \qquad \forall \mathbf{x} \in \mathcal{X} \qquad t \sim p(t) \tag{10}$$

Data Augmentation and Invariance

Questions:

- How should we incorporate knowledge of invariances/DA into our models? (Particularly in the Bayesian context!)
- How can we select the right invariance/DA if we do not know it a priori?

In "Learning Invariances using the Marginal Likelihood" (v.d.Wilk et al., 2018) we

- Provide a clear formulation of how this can be done in a Bayesian context.[8]
- Provide a practical procedure for learning invariances using gradient descent in GPs.

[8] `https://statmodeling.stat.columbia.edu/2019/12/02/a-bayesian-view-of-data-augmentation/`

Model Selection according to Bayes

Model selection from a Bayesian point of view:

$$
\begin{aligned}
p(f, \boldsymbol{\theta} \mid \mathbf{y}) &= \frac{p(\mathbf{y} \mid f) p(f \mid \boldsymbol{\theta}) p(\boldsymbol{\theta})}{p(\mathbf{y})} \\
&= \underbrace{\frac{p(\mathbf{y} \mid f) p(f \mid \boldsymbol{\theta})}{p(\mathbf{y} \mid \boldsymbol{\theta})}}_{p(f \mid \mathbf{y}, \boldsymbol{\theta})} \underbrace{\frac{p(\mathbf{y} \mid \boldsymbol{\theta}) p(\boldsymbol{\theta})}{p(\mathbf{y})}}_{p(\boldsymbol{\theta} \mid \mathbf{y})}
\end{aligned}
$$

Key quantity for model selection is the marginal likelihood

$$
p(\mathbf{y} \mid \boldsymbol{\theta}) = \int p(\mathbf{y} \mid f) p(f \mid \boldsymbol{\theta}) \mathrm{d}\boldsymbol{\theta}
$$

By handing our uncertainty on $f(\cdot)$ in a Bayesian way, we also get the marginal likelihood for model selection.

Model Selection: Procedure

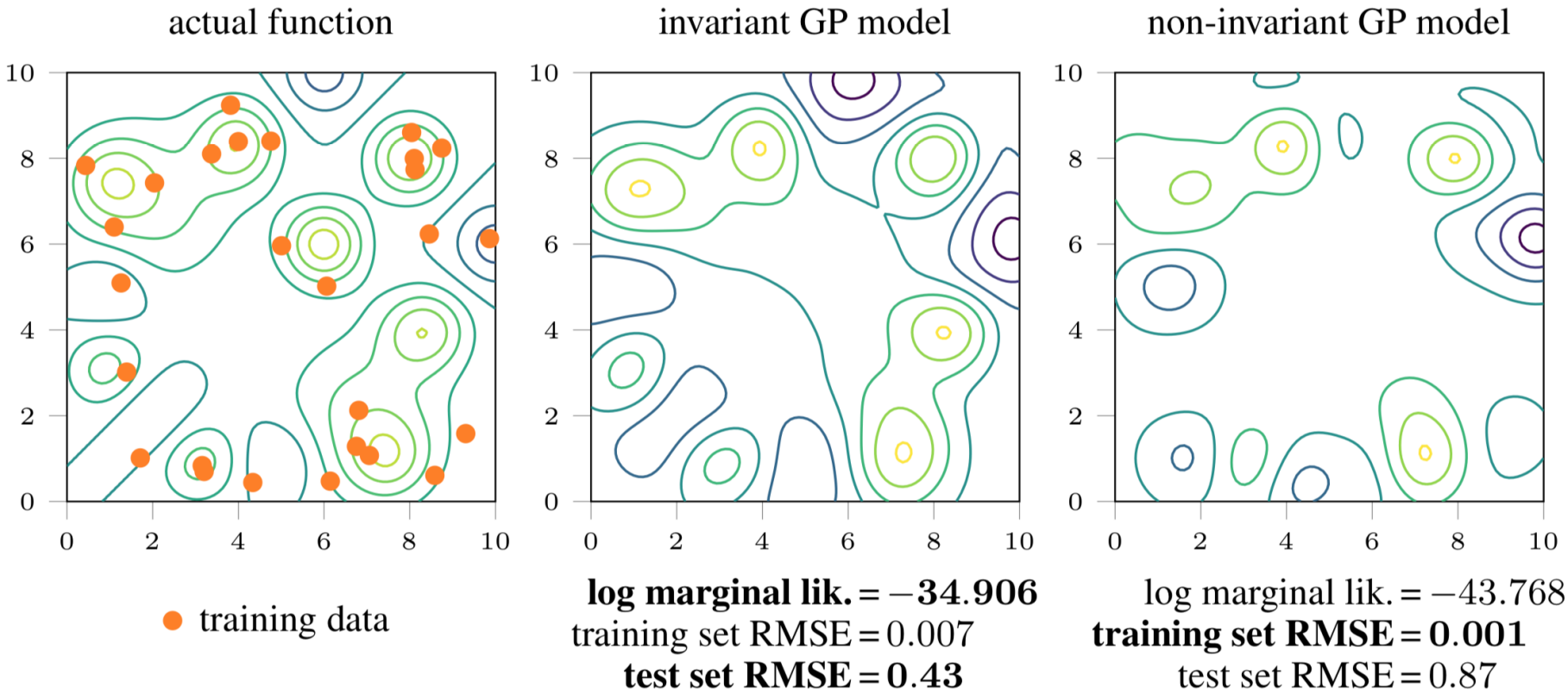
Our desired simplified procedure:

- Place prior on f with invariances described by $\boldsymbol{\theta}$.
- Find posterior over functions $p(f \mid \mathbf{y}, \boldsymbol{\theta})$.
- Perform Maximum Likelihood on $p(\mathbf{y} \mid \boldsymbol{\theta})$.

This is more safe from over-fitting that performing Maximum Likelihood on $f, \boldsymbol{\theta}$ together.

(If you're sceptical, ask me for an example at the end.)

Marginal Likelihood



$$\log p(\mathbf{y} \mid \boldsymbol{\theta}) = \log p(y_1 \mid \boldsymbol{\theta}) + \log p(y_2 \mid y_1, \boldsymbol{\theta}) + \log p(y_3 \mid \{y_i\}_{i=1}^{2}, \boldsymbol{\theta}) \ldots$$

$$= \sum_{n=1}^{N} \log p(y_n \mid \{y_i\}_{i=1}^{n-1}, \boldsymbol{\theta})$$

Practicalities

Procedure so far is completely general and abstract. We need to:

- Choose our model class through the prior $p(f \mid \boldsymbol{\theta})$
- Parameterise invariances in the prior through $\boldsymbol{\theta}$
- Show how to calculate $p(f \mid \mathbf{y}, \boldsymbol{\theta})$ and $p(\mathbf{y} \mid \boldsymbol{\theta})$

We choose

- Gaussian process priors $p(f \mid \boldsymbol{\theta})$
- A construction of invariant GPs following Kondor (2008) and Ginsbourger et al. (2012)
- Variational approximation for posterior and marginal likelihood (Titsias 2009; Hensman et al. 2013)

Invariant Gaussian Processes

Easy to place Gaussian process priors on non-invariant functions:

$$g(\cdot) \sim \mathcal{GP}\big(0, k_g(\cdot,\cdot')\big), \quad g : \mathbb{R}^D \to \mathbb{R}, \quad k_g : \mathbb{R}^D \times \mathbb{R}^D \to \mathbb{R}. \tag{11}$$

Can construct an invariant $f(\cdot)$ by summing over the orbit of the group of transformations we want to be invariant to.

$$f(\cdot) = \sum_{\mathbf{x}_a \in \mathcal{O}(\mathbf{x})} g(\mathbf{x}_a) \tag{12}$$

Example: $\mathcal{T}$ group of all rotations

- Orbit of image is set of images rotated by all angles

Insensitivity

Parameterising orbits is hard, so we relax strict invariance constraint, and sum over arbitrary sets $\mathcal{A}(\mathbf{x})$

$$f(\cdot) = \sum_{\mathbf{x}_a \in \mathcal{A}(\mathbf{x})} g(\mathbf{x}_a) \tag{13}$$

Parameterising sets is also cumbersome, so we take the infinite limit, to get an expectation

$$f(\cdot) = \int g(\mathbf{x}_a) p(\mathbf{x}_a \,|\, \mathbf{x}) \mathrm{d}\mathbf{x}_a \tag{14}$$

- No longer strictly invariant
- Instead (roughly) a limit on $P\Big((f(\mathbf{x}_a) - f(\mathbf{x}))^2 > L\Big)$
- Can interpolate between non-invariant and invariant

Insensitive Kernels

The summation construction implies a kernel over $f(\cdot)$:

$$
\begin{aligned}
g(\cdot) &\sim \mathcal{GP}(0, k_g(\cdot,\cdot')) \\
f(\cdot) &\sim \mathcal{GP}(0, k_f(\cdot,\cdot')) && \text{(by linearity)} \\
k_f(\mathbf{x},\mathbf{x}') &= \mathbb{E}_g\big[f(\mathbf{x})f(\mathbf{x}')\big] \\
&= \mathbb{E}_g\left[\left(\int g(\mathbf{x}_a)p(\mathbf{x}_a \mid \mathbf{x})\mathrm{d}\mathbf{x}_a\right)\left(\int g(\mathbf{x}'_a)p(\mathbf{x}'_a \mid \mathbf{x}')\mathrm{d}\mathbf{x}'_a\right)\right] \\
&= \iint \mathbb{E}_g\big[g(\mathbf{x}_a)g(\mathbf{x}'_a)\big]p(\mathbf{x}_a \mid \mathbf{x})p(\mathbf{x}'_a \mid \mathbf{x}')\mathrm{d}\mathbf{x}_a\mathrm{d}\mathbf{x}'_a \\
&= \iint k_g(\mathbf{x}_a,\mathbf{x}'_a)p(\mathbf{x}_a \mid \mathbf{x})p(\mathbf{x}'_a \mid \mathbf{x}')\mathrm{d}\mathbf{x}_a\mathrm{d}\mathbf{x}'_a
\end{aligned}
$$

Parameterise insensitivity by parameterising $p_{\boldsymbol{\theta}}(\mathbf{x}_a \mid \mathbf{x})$!

Interpolating to strict invariance

$$f(\mathbf{x}) \qquad\qquad g(\mathbf{x}_a),\ p_{\boldsymbol{\theta}}(\mathbf{x}_a \mid \mathbf{x})$$

Overview

We have introduced GP priors with invariance properties controlled by $p_{\boldsymbol{\theta}}(\mathbf{x}_a \,|\, \mathbf{x})$.

Now we must compute

- The marginal likelihood $p(\boldsymbol{\theta} \,|\, \mathbf{y})$ and its gradients for selecting the invariance
- The posterior $p(f \,|\, \mathbf{y}, \boldsymbol{\theta})$ to make predictions

Computational difficulties

Approximations are necessary in Gaussian process models for the well-known reasons:

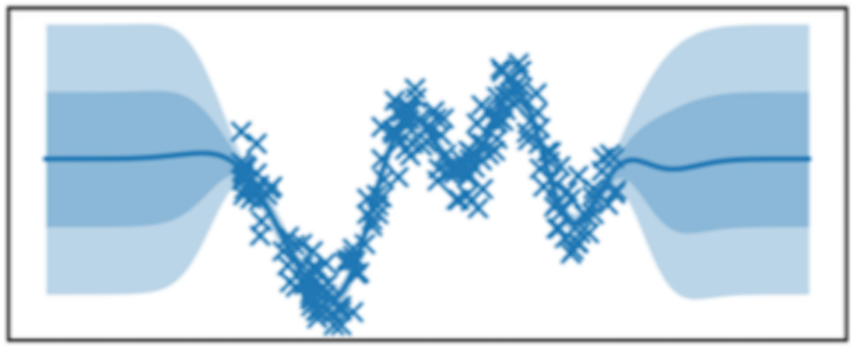
- Kernel inversions cost $O(N^3)$
- Non-conjugate likelihoods (classification)
- No minibatch training

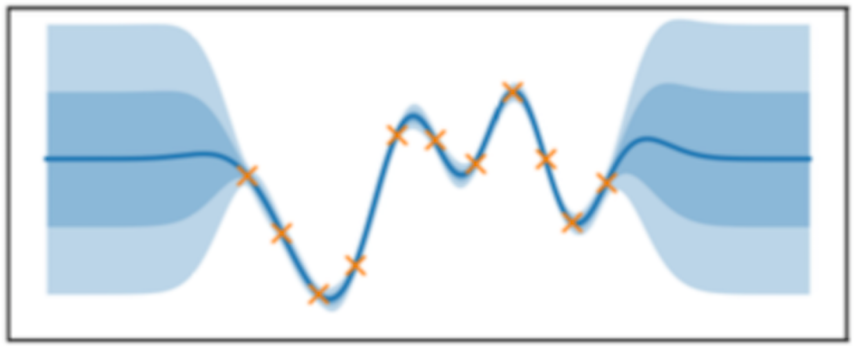
Here we have an additional problem:

We can't even evaluate the kernel!

Variational inference

Approximate posterior: Prior conditioned on $M \ll N$ noisy observations $f(Z) = \{f(\mathbf{z}_m)\}_{m=1}^M$:





$$q(f(\mathbf{x})) = \mathcal{N}\left(f(\mathbf{x}); \mathbf{k}_{\mathbf{x}Z}\boldsymbol{K}_{ZZ}^{-1}\mathbf{m}, k_f(\mathbf{x},\mathbf{x}) - \mathbf{k}_{\mathbf{x}Z}\boldsymbol{K}_{ZZ}^{-1}(\boldsymbol{K}_{ZZ} - \boldsymbol{S})\boldsymbol{K}_{ZZ}^{-1}\mathbf{k}_{Z\mathbf{x}}\right)$$

$$\mathcal{L} = \sum_{n=1}^{N} \mathbb{E}_{q(f(\mathbf{x}_n)}[\log p(\mathbf{y}_n \mid f(\mathbf{x}_n))] - \mathrm{KL}[q(f(Z))||p(f(Z))]$$

Gives: Approximate posterior , lower bound to marginal likelihood

Solves: inversion cost , non-conjugate likelihoods , minibatching

Variational Inference

For Gaussian likelihoods

$$\mathbb{E}_{q(f(\mathbf{x}_n))}[\log p(\mathbf{y}_n \mid f(\mathbf{x}_n))] = -\frac{1}{2}\log 2\pi\sigma^2 - \frac{1}{2\sigma^2}(y_n - \mu_n)^2 - \frac{\sigma_n^2}{2\sigma^2}$$

$$q(f(\mathbf{x})) = \mathcal{N}(f(\mathbf{x}); \underbrace{\mathbf{k}_{\mathbf{x}Z}\boldsymbol{K}_{ZZ}^{-1}\mathbf{m}}_{\mu_n}, \underbrace{k_f(\mathbf{x}_n, \mathbf{x}_n) - \mathbf{k}_{\mathbf{x}Z}\boldsymbol{K}_{ZZ}^{-1}(\boldsymbol{K}_{ZZ} - \boldsymbol{S})\boldsymbol{K}_{ZZ}^{-1}\mathbf{k}_{Z\mathbf{x}}}_{\sigma_n^2})$$

With

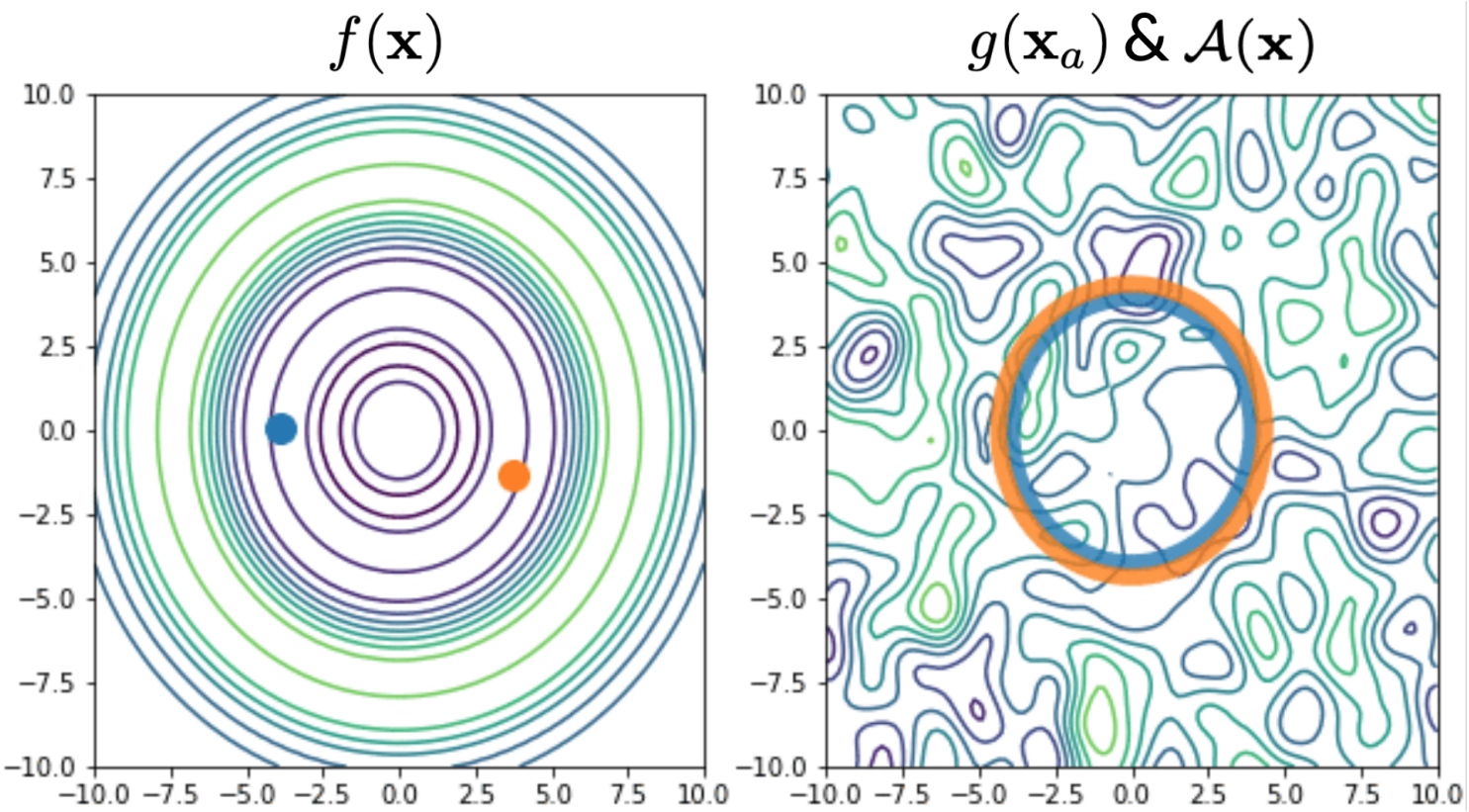
$$[\mathbf{k}_{Z\mathbf{x}}]_{mn} = \iint k_g(\mathbf{x}_a, \mathbf{x}'_a)p(\mathbf{x}_a \mid \mathbf{z}_m)p(\mathbf{x}'_a \mid \mathbf{z}'_m)\mathrm{d}\mathbf{x}_a\mathrm{d}\mathbf{x}'_a$$

$$[\boldsymbol{K}_{ZZ}]_{mm} = \iint k_g(\mathbf{x}_a, \mathbf{x}'_a)p(\mathbf{x}_a \mid \mathbf{z}_m)p(\mathbf{x}'_a \mid \mathbf{z}'_m)\mathrm{d}\mathbf{x}_a\mathrm{d}\mathbf{x}'_a$$

Monte Carlo estimates could help if we didn't have the inverses...

Interdomain inducing variables

- The variational distribution is constructed by conditioning on "inducing observations".
- Which random variables we condition on determines the covariances



Interdomain Variational Inference

For Gaussian likelihoods

$$\mathbb{E}_{q(f(\mathbf{x}_n))}[\log p(\mathbf{y}_n \mid f(\mathbf{x}_n))] = -\frac{1}{2}\log 2\pi\sigma^2 - \frac{1}{2\sigma^2}(y_n - \mu_n)^2 - \frac{\sigma_n^2}{2\sigma^2}$$

$$q(f(\mathbf{x})) = \mathcal{N}(f(\mathbf{x}); \underbrace{\mathbf{k}_{\mathbf{x}Z}\boldsymbol{K}_{ZZ}^{-1}\mathbf{m}}_{\mu_n}, \underbrace{k_f(\mathbf{x}_n, \mathbf{x}_n) - \mathbf{k}_{\mathbf{x}Z}\boldsymbol{K}_{ZZ}^{-1}(\boldsymbol{K}_{ZZ} - \boldsymbol{S})\boldsymbol{K}_{ZZ}^{-1}\mathbf{k}_{Z\mathbf{x}}}_{\sigma_n^2})$$

With

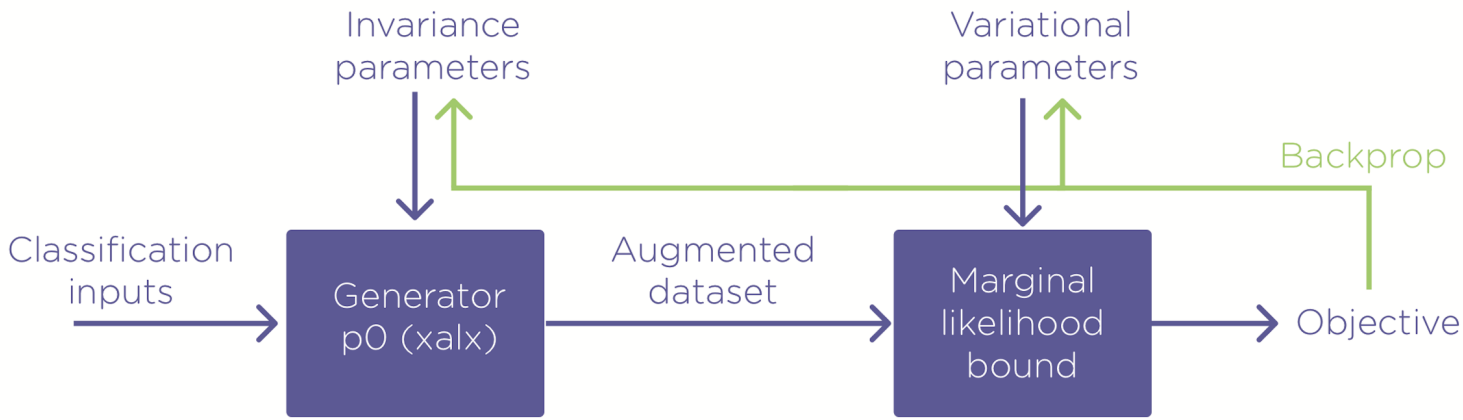
$$[\mathbf{k}_{Z\mathbf{x}}]_{mn} = \int k_g(\mathbf{z}_m, \mathbf{x}_a) p(\mathbf{x}_a \mid \mathbf{x}) \mathrm{d}\mathbf{x}_a$$

$$[\boldsymbol{K}_{ZZ}]_{mm'} = k_g(\mathbf{z}_m, \mathbf{z}_{m'})$$

We can now find unbiased estimates of μ_n and σ_n^2! This trick also works with other likelihoods through the Pólya-Gamma trick!

Procedure

- Compute ELBO (marginal likelihood lower bound)
- Back-propagate to variational and invariance parameters through re-parameterisation
- Optimise jointly

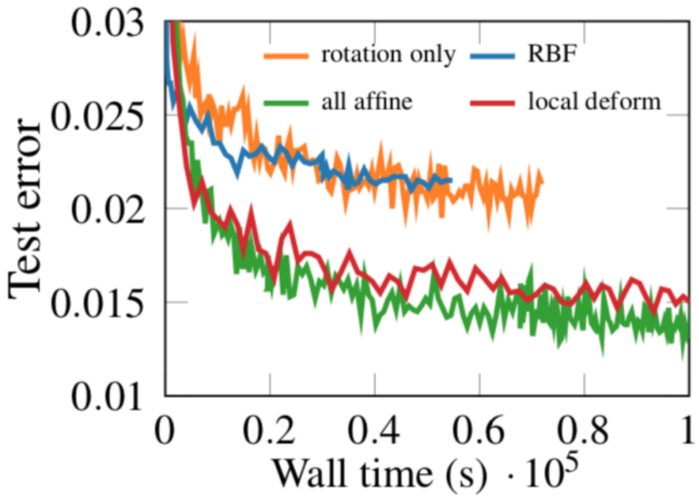


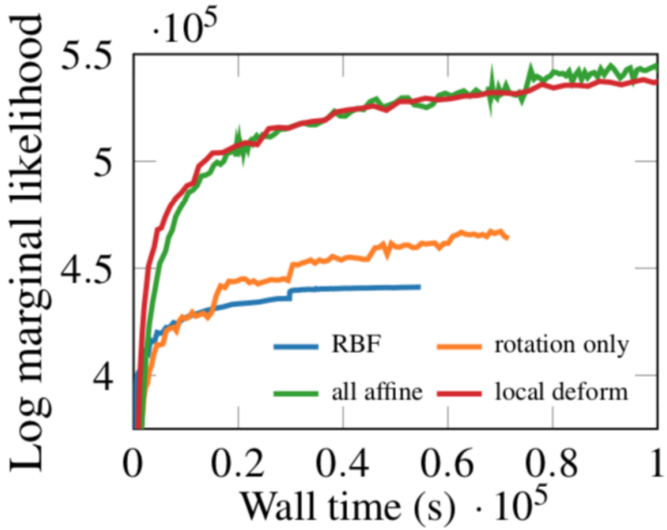
- No need for even a closed-form evaluation of the kernel k_f
- Insensitivity distribution $p(\mathbf{x}_a \mid \mathbf{x})$ can be implicit

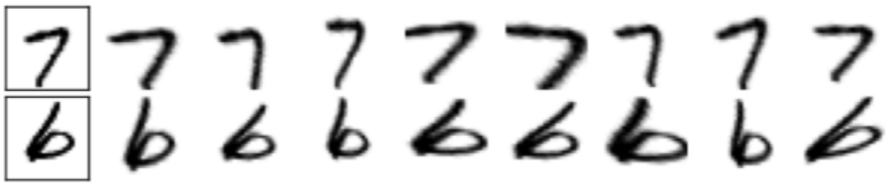
Results

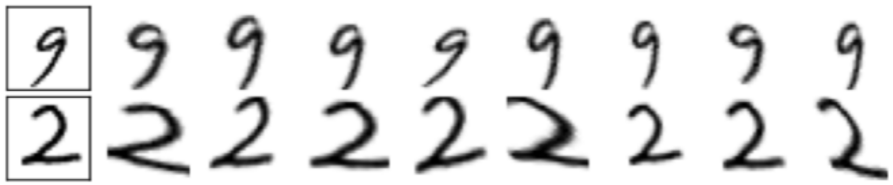
We used various $p(\mathbf{x}_a \mid \mathbf{x})$:

- Affine transformations (parameters: how much rotation / skew / scale to apply)
- Local deformations (parameters: how much deformation, how much to smooth deformations etc)









Conclusion

- Can express invariances in kernels (but kernels intractable)
- Can use the marginal likelihood for learning inductive biases
- We only need unbiased estimates of kernels to train!
- This is very much like learning the right data augmentation

Going forward:

- Embed into deep structures (e.g. deep GPs/NNs, see latest arxiv pre-prints)
- Could we use infintely wide NN kernels?

References

Key references. See paper for more.

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Minimising training loss

We're looking for a fit that will generalise to new unseen test data.
Let's minimise the training loss of the posterior mean.

$$\mathcal{L}(\theta, \sigma) = \sum_{n=1}^{N} \left[k_\theta(\mathbf{x}_n, X) \left(\mathbf{K}_\theta + \sigma^2 \mathbf{I} \right)^{-1} \mathbf{y} - y_n \right]^2 \tag{15}$$

$$\{\theta^*, \sigma^*\} = \underset{\theta,\sigma}{\operatorname{argmin}}\, \mathcal{L}(\theta, \sigma) \tag{16}$$

We can fit anything with a tiny lengthscale and noise variance!

Marginal likelihood fixes things

Instead, choose hyperparameters by maximising marginal likelihood:

In above $\mathcal{L}$ is indicated by 'datafit', while 'ELBO' indicates the marginal likelihood.

- More sensible fit as the marginal likelihood rises
- Datafit gets worse!

Marginal likelihood trades off
data fit and model complexity.

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