

$$EM \quad p(x|\bar{\theta}) \xrightarrow{\bar{\theta}} \max$$

$$p(x, z|\bar{\theta}) \xrightarrow{\bar{\theta}} \max$$

$$p(X|\bar{\theta}) = \prod_n \left(\sum_k \pi_k p_k(x_n) \right)$$

$$p(x, z|\bar{\theta}) = \prod_n \prod_k \left(\pi_k p_k(x_n) \right)^{z_{nk}}$$

$$Q(\bar{\theta}, \bar{\theta}^{(m)}) = E_{p(z|x, \bar{\theta}^{(m)})} [\log p(x, z|\bar{\theta})] =$$

$$= \int p(z|x, \bar{\theta}^{(m)}) \log p(x, z|\bar{\theta}) dz \xrightarrow{\bar{\theta}} \max$$

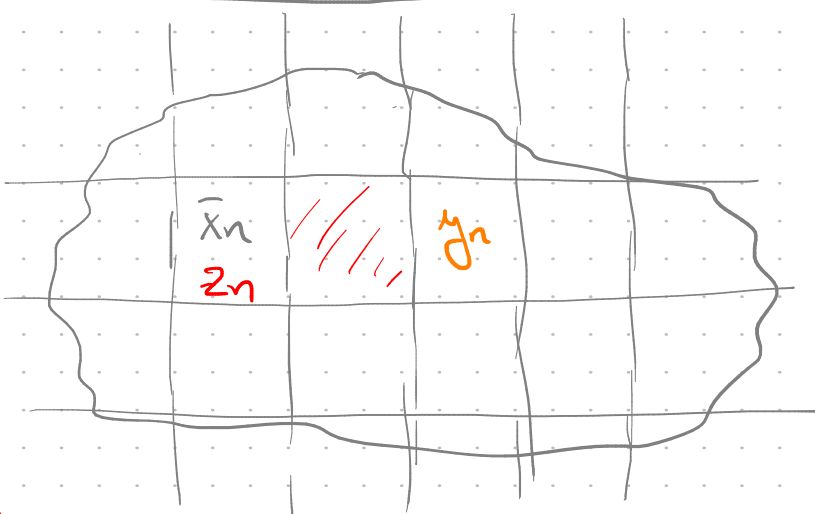
$$\bar{\theta}^{(m+1)} = \arg \max_{\bar{\theta}} Q(\bar{\theta}, \bar{\theta}^{(m)})$$

Presence-only data

$z=1$ - "существует"

$z=0$ - "не существует"

$$p(z|x)$$



$$p(z|x) = \sigma(\bar{w}^T x) = \frac{1}{1 + e^{-\bar{w}^T x}}$$

$$p(z|x) = \sigma(\eta(x)) = \frac{1}{1 + e^{-\eta(x)}}$$

$y=1$ - "вероятно существует"
 $y=0$ - "не вероятно"

Если $y=1$, то $z=1$
 Но если $y=0$, то $z=?$

Prospective vs retrospective studies

	$d=0$	$d=1$
$x=0$	n_{00}, π_{00}	n_{01}, π_{01}
$x=1$	n_{10}, π_{10}	n_{11}, π_{11}

π_{x0} π_{x1}

$$n = n_{00} + \dots + n_{11}$$

$$\pi_{ij} = \frac{n_{ij}}{n}$$

$$p(d=1) = \pi_{x1}$$

Prospective study

Cohort study

$$p(d=1|x=0) = \frac{\pi_{01}}{\pi_{0*}} = \sigma(\eta(\bar{x}))$$

$$p(d=1|x=1) = \frac{\pi_{11}}{\pi_{1*}} = \sigma(\eta(\bar{x}'))$$

Retrospective study

$$\pi_0 = p(s=1|d=0)$$

$$\pi_1 = p(s=1|d=1)$$

$$\frac{\pi_{01}}{\pi_{0*}} = p(d=1|x=0, s=1) = \frac{p(d=1|x=0) p(s=1|d=1, x=0)}{p(d=1|x=0) p(s=1|d=1, x=0) + p(d=0|x=0) p(s=1|d=0, x=0)}$$

$$\frac{\pi_{01}}{\pi_{0*}} = \frac{\pi_1 \cdot p(d=1|x=0)}{\pi_1 \cdot p(d=1|x=0) + \pi_0 (1 - p(d=1|x=0))}$$

$$\pi_{01} (\pi_1 \cdot p + \pi_0 (1-p)) = \pi_1 \cdot p \cdot \pi_{0*}$$

$$\pi_0 \pi_{01} = p \cdot (\pi_1 \pi_{0*} - \pi_1 \pi_{01} + \pi_0 \pi_{01})$$

$$\sigma(\eta(\bar{x})) = p = \frac{\pi_{01}}{\pi_{01} + \pi_{00}}$$

$$\sigma(\eta^*(\bar{x})) = \frac{\pi_{01}}{\pi_{01} + \pi_{00}}; \quad 1 - \sigma(\eta^*(\bar{x})) = \frac{\pi_{00}}{\pi_{01} + \pi_{00}}$$

$$\sigma(\eta(\bar{x})) = \frac{\pi_0 \cdot \sigma(\eta^*(\bar{x}))}{\pi_0 \cdot \sigma(\eta^*(\bar{x})) + \pi_1 (1 - \sigma(\eta^*(\bar{x})))} = \frac{1}{1 + e^{-\dots}} = \frac{e^{-\dots}}{1 + e^{-\dots}}$$

$$= \frac{\pi_0}{\pi_0 + \pi_1 \cdot e^{-\eta^*(\bar{x})}} = \frac{1}{1 + e^{-(\eta^*(\bar{x}) - \log \frac{\pi_1}{\pi_0})}}$$

$\eta(\bar{x}) = \eta^*(\bar{x}) - \log \frac{\pi_1}{\pi_0}$

$z=1$ — бодрство

$y=1$ — бугар

$s=1$ — бодрство

$$\pi = p(z=1)$$

$$\sigma(\eta_{\text{naive}}(\bar{x})) = p(y=1 | \bar{x}, s=1)$$

Датум:

n_p — positive

n_u — unknown

$N = n_p + n_u$

$$z=1: \frac{n_p + \pi \cdot n_u}{N}$$

$$z=0: (1 - \pi) n_u$$

$$p(y=1 | \bar{x}, s=1) = \sum_z p(y=1, z | \bar{x}, s=1) =$$

$$= p(y=1, z=1 | \bar{x}, s=1) + p(y=1, z=0 | \bar{x}, s=1)$$

$$= p(y=1 | \bar{x}, s=1, z=1) \cdot p(z=1 | \bar{x}, s=1) = *$$

$$\begin{aligned} \parallel p(y=1 | s=1, z=1) &= \frac{p(y=1, z=1 | s=1)}{p(z=1 | s=1)} = \frac{n_p / N}{(n_p + \pi n_u) / N} = \\ &= \frac{n_p}{n_p + \pi n_u} \end{aligned}$$

$$\odot = \frac{n_p}{n_p + \pi \cdot n_u} \cdot p(z=1 | \bar{x}, s=1) = \frac{n_p}{n_p + \pi \cdot n_u} \cdot \sigma(\eta(\bar{x}) + \log \frac{\pi_1}{\pi_0})$$

$$\pi_0 = p(s=1 | z=0) = \frac{p(s=1 | z=0, s=1)}{p(z=0)} = \frac{(1-\pi) \cdot n_u}{(1-\pi)N} p(s=1)$$

$$\pi_1 = p(s=1 | z=1) = \frac{p(s=1, z=1)}{p(z=1)} = \frac{p(s=1) \cdot p(z=1 | s=1)}{\pi} =$$

$$\frac{\pi_1}{\pi_0} = \frac{n_p + \pi \cdot n_u}{\pi \cdot n_u} = p(s=1) \cdot \frac{n_p + \pi \cdot n_u}{N \cdot \pi}$$

$$\sigma(\eta_{\text{naive}}(\bar{x})) = \frac{n_p}{n_p + \pi \cdot n_u} \cdot \sigma(\eta(\bar{x}) + \log \frac{n_p + \pi \cdot n_u}{\pi \cdot n_u})$$

$$p(y | x, \eta) = \prod_{i=1}^N p(y_i | \bar{x}, \eta, s=1) =$$

$$= \prod_{i=1}^N \sigma(\eta_{\text{naive}}(\bar{x}))^{[y_i=1]} \cdot (1 - \sigma(\eta_{\text{naive}}(\bar{x})))^{[y_i=0]}$$

$$= \prod_{i=1}^N \left(\frac{n_p}{n_p + \pi \cdot n_u} \sigma(\eta(\bar{x}) + \log \frac{n_p + \pi \cdot n_u}{\pi \cdot n_u}) \right)^{[y_i=1]} \cdot \left(1 - \dots \right)^{[y_i=0]}$$

$$p(y, z | x, \eta) = \prod_{i=1}^N \sigma(\eta(\bar{x}_i))^{[z_i=1]} \cdot (1 - \sigma(\eta(\bar{x}_i)))^{[z_i=0]}$$

$$\cdot \prod_i p(y_i | z_i) = \text{const}$$

$$\underline{\text{EM:}} \quad \bar{\eta}_{\text{naive}} = \bar{\eta}^{(0)} \rightarrow \bar{\eta}^{(1)} \rightarrow \dots \rightarrow \bar{\eta}^{(n)} \rightarrow \bar{\eta}^{(n+1)} \rightarrow \dots$$

$$Q(\bar{\eta}, \bar{\eta}^{(n)}) = \mathbb{E}_{z|x, y, \bar{\eta}^{(n)}} [\log p(y, z | x, \bar{\eta})] \xrightarrow{\bar{\eta}} \max$$

$$= \mathbb{E}_z \left[\sum_i \left(\underbrace{z_i}_{\text{or } 1} \cdot \log \sigma + \underbrace{(1-z_i)}_{\text{or } 0} \cdot \log (1-\sigma) \right) \right] =$$

$$= \sum_i \left(\underbrace{\mathbb{E}_{z|\bar{\eta}^{(n)}}[z_i=1]}_{\sigma(\bar{\eta}^{(n)}(x_i))} \log \sigma(\bar{\eta}) + \underbrace{\mathbb{E}_{z|\bar{\eta}^{(n)}}[z_i=0]}_{1-\sigma(\bar{\eta}^{(n)}(x_i))} \log (1-\sigma(\bar{\eta})) \right)$$

case $y_i=0$: $\sigma(\bar{\eta}^{(n)}(x_i))$

case $y_i=1$: $z_i=1$

pseudolabels

$$x \sim \pi \cdot p_1(x) + (1-\pi) \cdot p_2(x)$$

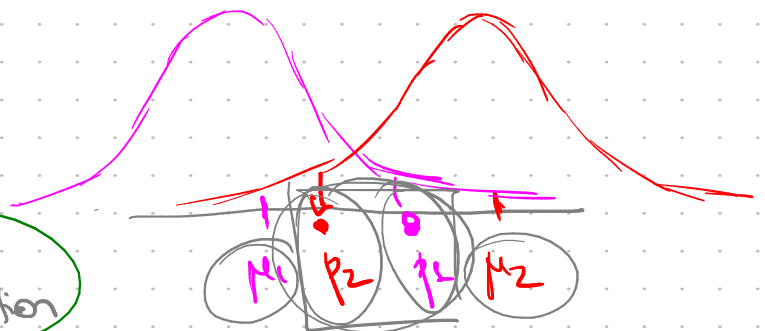


Рейтинг-система для ЧРБ

~~Bradley-Terry~~

Elb

Expectation Propagation



1) Корпус данных

2) Выявление признаков

3) Модель генерации текста

	1	2	...	36
t_1	+	-	+	+
t_2	+	+	-	-
$\vdots$				
t_{100}				

longue q
 courte t
 $(s_1 \dots s_t)$

$y_{tq} =$ "com. t obs. na long q "

s_i - skill

c_q - complexity

$$p(x_{iq} = 1 | s_i, c_q) = \sigma(\mu + s_i + c_q)$$

1) Baseline: $x_{iq} = y_{tq}$ for $t \geq i \rightarrow$ Log-Reg.

2) $y_{tq} = 1 \Leftrightarrow \exists i \in t: x_{iq} = 1$

$$p(y | \bar{s}, \bar{c}) \rightarrow \max$$

$$p(\bar{y} | \bar{s}, \bar{c}) \rightarrow \max$$

x_{iq} : even $y_{tq} = 0$, so $x_{iq} = 0$

even $y_{tq} = 1$, so $\exists i \in t: x_{iq} = 1$

EM: $\bar{s}^{(0)}, \bar{c}^{(0)}, \mu^{(0)} \in$ baseline

$i \in t$

E-var: $E[x_{iq}] = \begin{cases} 0, & \text{even } y_{tq} = 0 \\ p(x_{iq} = 1 | \exists j \in t x_{jq} = 1), & \text{even } y_{tq} = 1 \end{cases}$

$$p(x_{iq} = 1 | \exists j \in t x_{jq} = 1, \bar{\theta}^{(m)}) = \frac{p(x_{iq} = 1 | \bar{\theta}^{(m)})}{p(\exists j \in t x_{jq} = 1 | \bar{\theta}^{(m)})} =$$

$$= \frac{\sigma(\mu^{(m)} + s_i^{(m)} + c_q^{(m)})}{1 - \prod_{j \in t} (1 - \sigma(\mu^{(m)} + s_j^{(m)} + c_j^{(m)}))}$$

M-var: observe $\sigma(\mu + s_i + c_q) \approx E[z_{iq}]$

Markov chain

$$X_t \in \{1, \dots, L\}$$

$$X_1, X_2, \dots, X_t, X_{t+1}, \dots$$

$$p(X_{t+1} | X_1 \dots X_t) = p(X_{t+1} | X_t)$$

$$p(X_{t+1}=j | X_t=i) = a_{ij}$$

$$p(X_t=i) = \pi_i$$

$$(\bar{\pi}, A = (a_{ij})) = \bar{\theta}$$

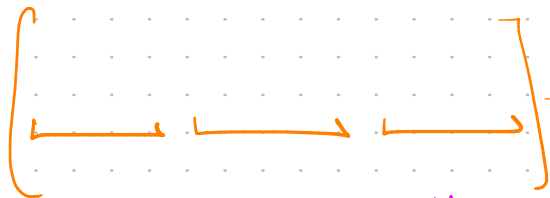
$$D = \{ (d_{n1}, d_{n2}, \dots, d_{nT}) \}_{n=1}^N$$

$$p(D | \bar{\theta}) = \prod_{n=1}^N p(\vec{d}_{n1} \vec{d}_{n2} \dots \vec{d}_{nT} | \bar{\pi}, A) =$$

$$= \prod_{n=1}^N \pi_{d_{n1}} \cdot a_{d_{n1}d_{n2}} a_{d_{n2}d_{n3}} \dots a_{d_{n,T-1}d_{nT}} \xrightarrow{\bar{\pi}, A} \max$$

$$\pi_i^{ML} = \frac{\#\{X_t=i\} + 1}{N + L}$$

$$a_{ij}^{ML} = \frac{\#\{X_t=i, X_{t+1}=j\} + 1}{\#\{X_t=i\} + L}$$

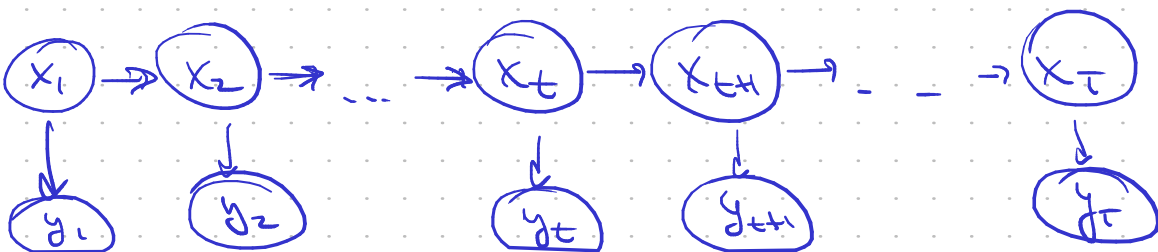


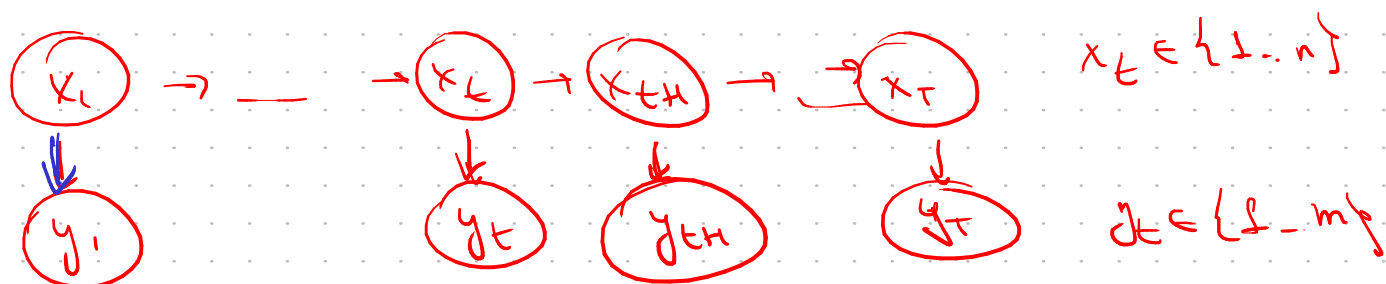
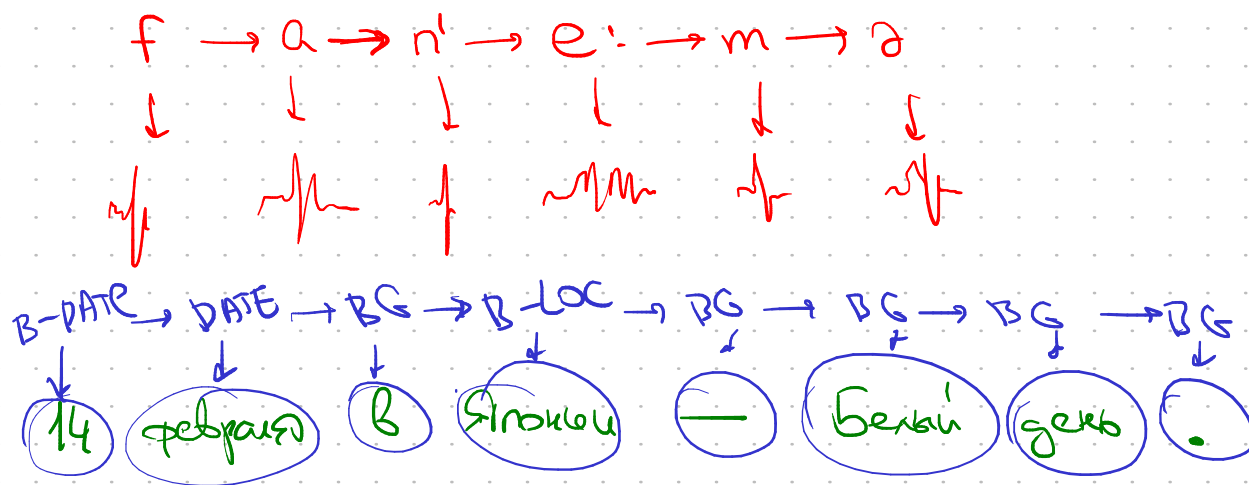
$p(w_{t+1} | w_t)$ - unigram

$p(w_{t+1} | w_t, w_{t-1})$ - bigram

$$p(\cancel{w_t} v_{t+1} | (w_{t-1}, \cancel{v_t}))$$

Hidden Markov models





$$p(x, y) = \underbrace{p(x_1)}_{\pi} \underbrace{p(y_1 | x_1)}_A \underbrace{p(x_2 | x_1)}_A \underbrace{p(y_2 | x_2)}_B \underbrace{p(x_3 | x_2)}_A \dots \underbrace{p(x_\tau | x_{\tau-1})}_A \underbrace{p(y_\tau | x_\tau)}_B$$

$$\pi_i = p(x_1 = i) \quad \pi$$

$$a_{ij} = p(x_{t+h} = j | x_t = i) \quad A$$

$$b_k(i) = p(y_t = k | x_t = i) \quad B$$

$$\bar{\theta} = (\pi, A, B)$$

$$Q = (q_1, \dots, q_\tau), \quad D = d_1, \dots, d_\tau$$

$$p(Q, D | \bar{\theta}) = \pi_{q_1} b_{q_1}(d_1) a_{q_1 q_2} b_{q_2}(d_2) \dots a_{q_{\tau-1} q_\tau} b_{q_\tau}(d_\tau)$$

$$Q = \{ (d_1^{(s)}, \dots, d_\tau^{(s)}) \}_{s=1}^S$$

$$\underline{p(Q | \bar{\theta})} = \prod_{s=1}^S p(D^{(s)} | \bar{\theta}) = \prod_{s=1}^S \left(\sum_Q p(D^{(s)}, Q | \bar{\theta}) \right)$$

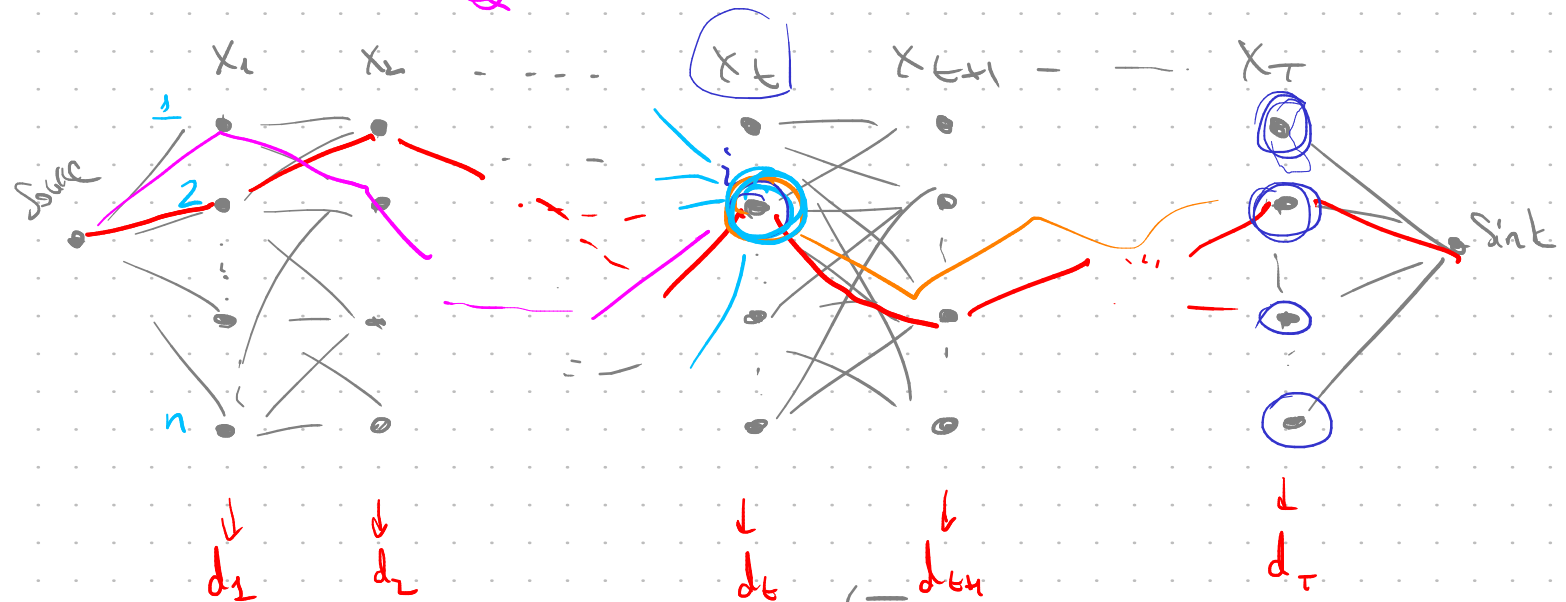
$$\textcircled{1} p(D|\bar{\theta}) = \sum_Q p(D, Q|\bar{\theta}) \rightarrow ?$$

$$\textcircled{2} \bar{\theta} = (\pi, A, B) : p(Q|D, \bar{\theta}) \xrightarrow{Q} \max$$

$$\textcircled{3} p(D|\bar{\theta}) \xrightarrow{\bar{\theta}} \max$$

inference
learning

$$\textcircled{1} p(D|\bar{\theta}) = \sum_Q p(D, Q|\bar{\theta}) \quad D = d_1 - d_T$$



$$\alpha_t(i) = p(d_1 d_2 \dots d_t, q_t = i | \bar{\theta})$$

$$\alpha_T(i) : p(D|\bar{\theta}) = p(d_1 d_2 \dots d_T | \bar{\theta}) = \sum_{i=1}^T \alpha_T(i)$$

$$\alpha_1(i) : \alpha_1(i) = p(d_1, q_1 = i | \bar{\theta}) = \pi_i \cdot b_i(d_1)$$

$$\alpha_{t+1}(i) = p(d_1 d_2 \dots d_{t+1}, q_{t+1} = i | \bar{\theta}) =$$

$$= \sum_{j=1}^n p(d_1 d_2 \dots d_t, q_t = j | \bar{\theta}) \cdot p(d_{t+1}, q_{t+1} = i | d_1 \dots d_t, q_t = j, \bar{\theta})$$

$$= \sum_{j=1}^n p(d_1 \dots d_t, q_t = j | \bar{\theta}) \cdot p(d_{t+1}, q_{t+1} = i | d_1 \dots d_t, q_t = j, \bar{\theta})$$

$$\alpha_{t+1}(i) = \sum_{j=1}^n \alpha_t(j) \cdot a_{ji} \cdot b_i(d_{t+1})$$

$$\boxed{\beta_t(i) = p(d_{t+1}, \dots, d_T | a_t = i, \bar{\theta})} \quad \beta_T(i) = 1$$

$$\beta_t(i) = \sum_{j=1}^n p(d_{t+1}, \dots, d_T, q_{t+1}=j | a_t=i, \bar{\theta}) =$$

$$= \sum_j p(d_{t+2}, \dots, d_T | q_{t+1}=j) \cdot p(d_{t+1} | q_{t+1}=j, \bar{\theta}) \cdot \underbrace{p(q_{t+1}=j | a_t=i, \bar{\theta})}$$

$$p_1(i) = p(d_2, \dots, d_T | a_1=i, \bar{\theta}) \quad \boxed{\beta_t(i) = \sum_{j=1}^n a_{ij} \cdot b_j(d_{t+1}) \cdot \beta_{t+1}(j)}$$

$$p(\bar{D} | \bar{\theta}) = \sum_{i=1}^n p(a_1=i | \bar{\theta}) \cdot p(d_1 | a_1=i) \cdot p(d_2, \dots, d_T | a_1=i) =$$

$$= \sum_{i=1}^n \pi_i b_i(d_1) \cdot \beta_1(i)$$

② Inference $p(Q | D, \bar{\theta}) \xrightarrow{Q} \max$

$$p(q_t | D, \bar{\theta}) \xrightarrow{q_t} \max$$

$$p(q_t=i | D, \bar{\theta})$$

$$\boxed{\gamma_t(i) = p(a_t=i | d_1, \dots, d_T, \bar{\theta})}$$

$$\gamma_t(i) = \frac{p(a_t=i, d_1, \dots, d_T | \bar{\theta})}{p(D | \bar{\theta})} = \frac{p(a_t=i, d_1, \dots, d_t | \bar{\theta}) \cdot p(d_{t+1}, \dots, d_T | a_t=i, \bar{\theta})}{p(D | \bar{\theta})}$$

$$\boxed{\gamma_t(i) = \frac{\alpha_t(i) \cdot \beta_t(i)}{p(D | \bar{\theta})} \propto \alpha_t(i) \beta_t(i)}$$

Viterbi algorithm

$$\delta_t(i) = \max_{q_1, \dots, q_{t-1}} p(q_1, \dots, q_{t-1}, q_t=i, d_1, \dots, d_t | \bar{\theta})$$

$$\delta_1(i) = \alpha_1(i) = \pi_i b_i(d_1)$$

$$\delta_{t+1}(i) = \max_{j=1}^n \max_{q_1 \dots q_{t-1}} p(q_1 \dots q_{t-1}, q_t=j, q_{t+1}=i, d_1 \dots d_{t+1} | \bar{\theta})$$

$$= \max_j \left[\max_{q_1 \dots q_{t-1}} p(q_1 \dots q_{t-1}, q_t=j, d_1 \dots d_t | \bar{\theta}) \right] \frac{p(q_{t+1}=i | q_t=j, \bar{\theta})}{p(d_{t+1} | q_{t+1}=i, \bar{\theta})}$$

$$\delta_{t+1}(i) = \max_{j=1}^n \left[a_{ji} \cdot b_i(d_{t+1}) \cdot \delta_t(j) \right]$$

$$\textcircled{3} p(Q | \bar{\theta}) \xrightarrow{\pi_{A,B}} \max$$

$$p(Q | \bar{\theta}) = \prod_{s=1}^S p(D^{(s)} | \bar{\theta}) = \prod_{s=1}^S \sum_Q p(D^{(s)}, Q | \bar{\theta}) \xrightarrow{\bar{\theta}} \max$$

$$Q(\bar{\theta}, \bar{\theta}^{(m)}) = E_{Q \sim p(Q | D^{(s)}, \bar{\theta})} \left[\log \prod_{s=1}^S p(D^{(s)}, Q | \bar{\theta}) \right] =$$

$$= E_{Q^{(s)}} \left[\sum_{s=1}^S \left(\log \pi_{q_1^{(s)}} + \log b_{q_1^{(s)}}(d_1^{(s)}) + \log a_{q_1^{(s)} q_2^{(s)}} + \dots \right. \right. \\ \left. \left. + \log a_{q_{T-1}^{(s)} q_T^{(s)}} + \log b_{q_T^{(s)}}(d_T^{(s)}) \right) \right] =$$

$$= \sum_{s=1}^S \sum_{q_1^{(s)} \dots q_T^{(s)}} p(q_1^{(s)} \dots q_T^{(s)} | \bar{\theta}^{(m)}, D^{(s)}) \left(\log \pi_{q_1^{(s)}} + \dots + \log b_{q_T^{(s)}}(d_T^{(s)}) \right)$$

$$\log \pi_i: \sum_s \sum_{q_2^{(s)} \dots q_T^{(s)}: q_1^{(s)}=i} p(q_1^{(s)} \dots q_T^{(s)} | \bar{\theta}^{(m)}, D^{(s)}) = \sum_s \underbrace{p(q_1^{(s)}=i | D^{(s)}, \bar{\theta}^{(m)})}_{\delta_1^{(s)}(i)}$$

$$\log \pi_i: \sum_s \delta_1^{(s)}(i)$$

$$\log a_{ij}: \sum_s \sum_{Q^{(s)}} p(Q^{(s)} | D^{(s)}, \bar{\theta}^{(m)}) \cdot \sum_{t=1}^{T-1} [q_t^{(s)} = i, q_{t+1}^{(s)} = j]$$

$$\log a_{ij} = E_{\theta^{(m)}} [\# \text{repeated } i \text{ to } j] = \sum_s \sum_{t=1}^{T-1} \gamma_t^{(s)}(i, j)$$

$$\gamma_t(i, j) = p(q_t = i, q_{t+1} = j | \theta, D) =$$

$$= \frac{p(q_t = i, q_{t+1} = j, d_1 - d_t, d_{t+1}, d_{t+2} - d_T | \theta)}{p(D | \theta)} \propto$$

$$\propto p(d_1 - d_t, q_t = i | \bar{\theta}) \cdot p(q_{t+1} = j | q_t = i, \bar{\theta}) \cdot p(d_{t+1} | q_{t+1} = j, \theta) \cdot p(d_{t+2} - d_T | q_{t+1} = j, \theta)$$

$$\boxed{\gamma_t(i, j) = \alpha_t(i) \cdot a_{ij} \cdot b_j(d_{t+1}) \cdot \beta_{t+1}(j)}$$

$$\log b_i(k): E_{\theta^{(m)}} [\# q_t = i \text{ u. } \underline{d_t^{(s)} = k}] =$$

$$= \sum_s \sum_{t: d_t^{(s)} = k} \gamma_t^{(s)}(i)$$

$$\pi_i^{(m+1)} = \frac{\sum_s \gamma_1^{(s)}(i) + 1}{S + m} \quad a_{ij}^{(m+1)} = \frac{\sum_s \sum_{t=1}^{T-1} \gamma_t^{(s)}(i, j) + 1}{\sum_s \sum_{t=1}^{T-1} \gamma_t^{(s)}(i) + n}$$

$$b_i(k)^{(m+1)} = \frac{\sum_s \sum_{t: d_t^{(s)} = k} \gamma_t^{(s)}(i) + 1}{\sum_s \sum_t \gamma_t^{(s)}(i) + m}$$

Baum-Welch
algorithm