

Topic Models

Material adapted from David Mimno University of Maryland

Why topic models?



- Suppose you have a huge number of documents
- Want to know what's going on
- Can't read them all (e.g. every New York Times article from the 90's)
- Topic models offer a way to get a corpus-level view of major themes

Why topic models?



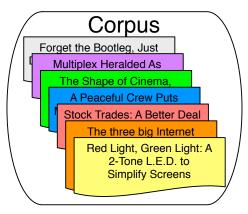
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- Want to know what's going on
- Can't read them all (e.g. every New York Times article from the 90's)
- Topic models offer a way to get a corpus-level view of major themes
- Unsupervised

Roadmap

- What are topic models
- How to know if you have good topic model
- How to go from raw data to topics

Conceptual Approach

From an **input corpus** and number of topics $K \rightarrow$ words to topics



Conceptual Approach

From an input corpus and number of topics $K \to \mathbf{words}$ to topics

TOPIC 1

computer, technology, system, service, site, phone, internet. machine

TOPIC 2

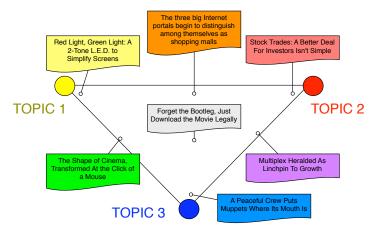
sell, sale, store, product, business, advertising, market, consumer

TOPIC 3

play, film, movie, theater, production, star, director, stage

Conceptual Approach

For each document, what topics are expressed by that document?



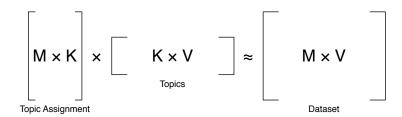
Topics from Science

human	evolution	disease	computer
genome	evolutionary	host	models
$_{ m dna}$	species	bacteria	information
genetic	organisms	diseases	$_{ m data}$
genes	life	resistance	computers
sequence	origin	bacterial	system
gene	biology	new	network
molecular	groups	strains	systems
sequencing	phylogenetic	$\operatorname{control}$	model
$_{ m map}$	living	infectious	parallel
information	diversity	malaria	methods
genetics	group	parasite	networks
mapping	new	parasites	software
$\operatorname{project}$	two	united	new
sequences	common	tuberculosis	simulations

Why should you care?

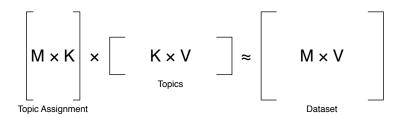
- Neat way to explore / understand corpus collections
 - E-discovery
 - Social media
 - Scientific data
- NLP Applications
 - Word Sense Disambiguation
 - Discourse Segmentation
 - Machine Translation
- Psychology: word meaning, polysemy
- Inference is (relatively) simple

Matrix Factorization Approach



- K Number of topics
- Number of documents
- V Size of vocabulary

Matrix Factorization Approach



- K Number of topics
- M Number of documents
- V Size of vocabulary

- If you use singular value decomposition (SVD), this technique is called latent semantic analysis.
- Popular in information retrieval.

Alternative: Generative Model

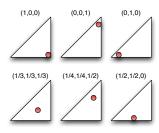
- How your data came to be
- Sequence of Probabilistic Steps
- Posterior Inference

Alternative: Generative Model

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- Blei, Ng, Jordan. Latent Dirichlet Allocation. JMLR, 2003.

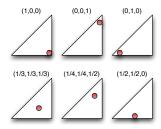
Multinomial Distribution

- Distribution over discrete outcomes
- Represented by non-negative vector that sums to one
- Picture representation



Multinomial Distribution

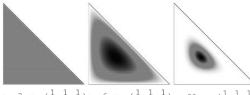
- Distribution over discrete outcomes
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Come from a Dirichlet distribution

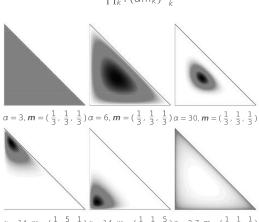
$$P(\boldsymbol{p} \mid \alpha \boldsymbol{m}) = \frac{\Gamma(\sum_k \alpha m_k)}{\prod_k \Gamma(\alpha m_k)} \prod_k p_k^{\alpha m_k - 1}$$

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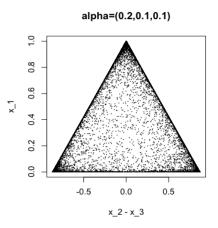


 $\alpha = 3$, $\mathbf{m} = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3}) \alpha = 6$, $\mathbf{m} = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3}) \alpha = 30$, $\mathbf{m} = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$

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$$\alpha = 14$$
, $\mathbf{m} = (\frac{1}{7}, \frac{5}{7}, \frac{1}{7}) \alpha = 14$, $\mathbf{m} = (\frac{1}{7}, \frac{1}{7}, \frac{5}{7}) \alpha = 2.7$, $\mathbf{m} = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$



• If $\vec{\phi} \sim \text{Dir}((\alpha), \vec{w} \sim \text{Mult}((\phi), \text{ and } n_k = |\{w_i : w_i = k\}| \text{ then } n_k = |\{w_i : w_i = k\}|$

$$p(\phi|\alpha, \vec{w}) \propto p(\vec{w}|\phi)p(\phi|\alpha) \tag{1}$$

$$\propto \prod_{k} \phi^{n_k} \prod_{k} \phi^{\alpha_k - 1}$$
 (2)

$$\propto \prod_{k} \phi^{\alpha_k + n_k - 1}$$
 (3)

Conjugacy: this posterior has the same form as the prior

• If $\vec{\phi} \sim \text{Dir}((\alpha), \vec{w} \sim \text{Mult}((\phi), \text{ and } n_k = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then } \vec{\phi} = |\{w_i : w_i = k\}| \text{ then$

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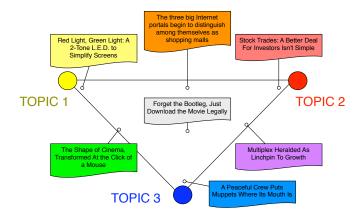
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TOPIC 2

sell, sale, store, product, business, advertising, market, consumer

TOPIC 3

play, film, movie, theater. production, star, director, stage



computer. technology. system. service, site. phone. internet. machine

sell, sale. store, product. business. advertising. market. consumer

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Hollywood studios are preparing to let people download and buy electronic copies of movies over the Internet, much as record labels now sell songs for 99 cents through Apple Computer's iTunes music store and other online services ...

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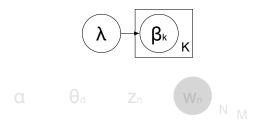
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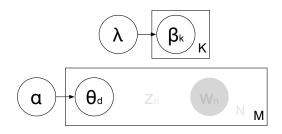
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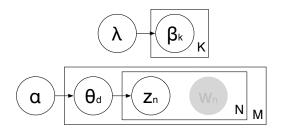
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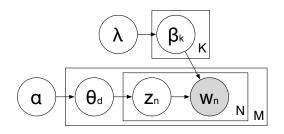
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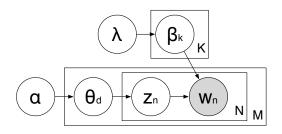
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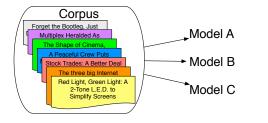
Topic Models: What's Important

- Topic models
 - Topics to word types
 - Documents to topics
 - Topics to word types—multinomial distribution
 - Documents to topics—multinomial distribution
- Focus in this talk: statistical methods
 - Model: story of how your data came to be
 - Latent variables: missing pieces of your story
 - Statistical inference: filling in those missing pieces
- We use latent Dirichlet allocation (LDA), a fully Bayesian version of pLSI, probabilistic version of LSA

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Evaluation

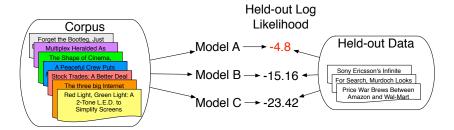


Held-out Data Sony Ericsson's Infinite For Search, Murdoch Looks Price War Prews Between Amazon and Wal-Mart

$$P(\mathbf{w} | \mathbf{w}', \mathbf{z}', \alpha \mathbf{m}, \beta \mathbf{u}) = \sum_{\mathbf{z}} P(\mathbf{w}, \mathbf{z} | \mathbf{w}', \mathbf{z}', \alpha \mathbf{m}, \beta \mathbf{u})$$

How you compute it is important too (Wallach et al. 2009)

Evaluation



Measures predictive power, not what the topics are

$$P(\mathbf{w} | \mathbf{w}', \mathbf{z}', \alpha \mathbf{m}, \beta \mathbf{u}) = \sum_{\mathbf{z}} P(\mathbf{w}, \mathbf{z} | \mathbf{w}', \mathbf{z}', \alpha \mathbf{m}, \beta \mathbf{u})$$

How you compute it is important too (Wallach et al. 2009)

TOPIC 1

computer, technology, system, service, site. phone, internet, machine

TOPIC 2

sell, sale, store, product, business. advertising, market. consumer

TOPIC 3

play, film, movie, theater, production, star, director, stage

1. Take the highest probability words from a topic

Original Topic

dog, cat, horse, pig, cow

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Original Topic

dog, cat, horse, pig, cow

2. Take a high-probability word from another topic and add it

Topic with Intruder

dog, cat, apple, horse, pig, cow

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dog, cat, horse, pig, cow

2. Take a high-probability word from another topic and add it

Topic with Intruder

dog, cat, apple, horse, pig, cow

We ask users to find the word that doesn't belong

Hypothesis

If the topics are interpretable, users will consistently choose true intruder

Material adapted from David Mimno | UMD Topic Models | 19 / 1

1 / 10 crash	accident	board	agency	tibetan	safety
2 / 10 commercial	network	television	advertising	viewer	layoff
3 / 10 arrest	crime	inmate	pitcher	prison	death
4 / 10 hospital	doctor	health	care	medical	tradition

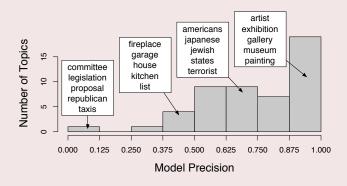
1/10	Reveal additional response				
crash	accident	board	agency	tibetan	safety
2/10					
commercial	network	television	advertising	viewer	layoff
3/10					
arrest	crime	inmate	pitcher	prison	death
4/10					
hospital	doctor	health	care	medical	tradition

- Order of words was shuffled.
- Which intruder was selected varied
- Model precision: percentage of users who clicked on intruder

Material adapted from David Mimno | UMD Topic Mode

Word Intrusion: Which Topics are Interpretable?

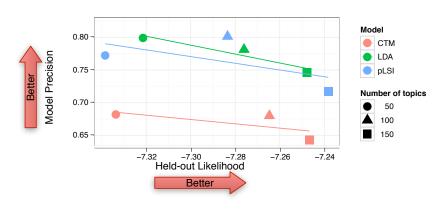
New York Times, 50 LDA Topics



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Interpretability and Likelihood

Model Precision on New York Times

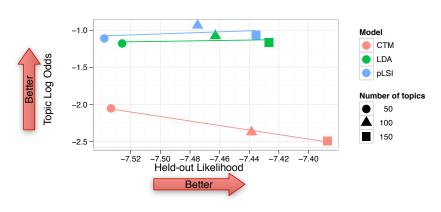


within a model, higher likelihood ≠ higher interpretability

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Interpretability and Likelihood

Topic Log Odds on Wikipedia



across models, higher likelihood \neq higher interpretability

Evaluation Takeaway

- Measure what you care about
- If you care about prediction, likelihood is good
- If you care about a particular task, measure that

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We are interested in posterior distribution

$$\rho(Z|X,\Theta) \tag{4}$$

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$$p(Z|X,\Theta) \tag{4}$$

• Here, latent variables are topic assignments z and topics θ . X is the words (divided into documents), and Θ are hyperparameters to Dirichlet distributions: α for topic proportion, λ for topics.

$$p(\vec{z}, \vec{\beta}, \vec{\theta} | \vec{w}, \alpha, \lambda) \tag{5}$$

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$$p(\vec{z}, \vec{\beta}, \vec{\theta} | \vec{w}, \alpha, \lambda) \tag{5}$$

$$p(\vec{w}, \vec{z}, \vec{\theta}, \vec{\beta} | \alpha, \lambda) = \prod_{k} p(\beta_{k} | \lambda) \prod_{d} p(\theta_{d} | \alpha) \prod_{n} p(z_{d,n} | \theta_{d}) p(w_{d,n} | \beta_{z_{d,n}})$$

Material adapted from David Mimno | UMD Topic Models | 24 / 1

- A form of Markov Chain Monte Carlo
- Chain is a sequence of random variable states
- Given a state $\{z_1, \ldots z_N\}$ given certain technical conditions, drawing $z_k \sim p(z_1, \ldots z_{k-1}, z_{k+1}, \ldots z_N | X, \Theta)$ for all k (repeatedly) results in a Markov Chain whose stationary distribution is the posterior.
- For notational convenience, call \vec{z} with $z_{d,n}$ removed $\vec{z}_{-d,n}$

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sell, sale, store, product, business, advertising, market, consumer

play, film, movie, theater, production, star, director, stage

Hollwood studies are preparing to let people download and but electronic comes of movies over the Increet, much as record labels now sell sens for 99 cents through Apple Computer's iTurns music story and other online services ...

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- For LDA, we will sample the topic assignments
- Thus, we want:

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- The topics and per-document topic proportions are integrated out / marginalized
- Let n_{d,i} be the number of words taking topic i in document d. Let v_{k,w} be the number of times word w is used in topic k.

$$=\frac{\int_{\theta_{d}}\left(\prod_{i\neq k}\theta_{d}^{\alpha_{i}+n_{d,i}-1}\right)\theta_{d}^{\alpha_{k}+n_{d,i}}d\theta_{d}\int_{\beta_{k}}\left(\prod_{i\neq w_{d,n}}\beta_{k,i}^{\lambda_{i}+v_{k,i}-1}\right)\beta_{k,w_{d,n}}^{\lambda_{i}+v_{k,i}}d\beta_{k}}{\int_{\theta_{d}}\left(\prod_{i}\theta_{d}^{\alpha_{i}+n_{d,i}-1}\right)d\theta_{d}\int_{\beta_{k}}\left(\prod_{i}\beta_{k,i}^{\lambda_{i}+v_{k,i}-1}\right)d\beta_{k}}$$

Material adapted from David Mimno | UMD Topic Models | 27 / 1

- For LDA, we will sample the topic assignments
- The topics and per-document topic proportions are integrated out / marginalized / Rao-Blackwellized
- Thus, we want:

$$p(z_{d,n} = k | \vec{z}_{-d,n}, \vec{w}, \alpha, \lambda) = \frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} v_{k,i} + \lambda_i}$$

Integral is normalizer of Dirichlet distribution

$$\int_{\beta_{k}} \left(\prod_{i} \beta_{k,i}^{\lambda_{i} + \nu_{k,i} - 1} \right) d\beta_{k} = \frac{\prod_{i}^{V} \Gamma(\beta_{i} + \nu_{k,i})}{\Gamma(\sum_{i}^{V} \beta_{i} + \nu_{k,i})}$$

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$$\int_{\beta_{k}} \left(\prod_{i} \beta_{k,i}^{\lambda_{i} + \nu_{k,i} - 1} \right) d\beta_{k} = \frac{\prod_{i}^{V} \Gamma(\beta_{i} + \nu_{k,i})}{\Gamma\left(\sum_{i}^{V} \beta_{i} + \nu_{k,i}\right)}$$

So we can simplify

$$\frac{\int_{\theta_{d}} \left(\prod_{i\neq k} \theta_{d}^{\alpha_{i}+n_{d,i}-1}\right) \theta_{d}^{\alpha_{k}+n_{d,i}} d\theta_{d} \int_{\beta_{k}} \left(\prod_{i\neq w_{d,n}} \beta_{k,i}^{\lambda_{i}+v_{k,i}-1}\right) \beta_{k,w_{d,n}}^{\lambda_{i}+v_{k,i}} d\beta_{k}}{\int_{\theta_{d}} \left(\prod_{i} \theta_{d}^{\alpha_{i}+n_{d,i}-1}\right) d\theta_{d} \int_{\beta_{k}} \left(\prod_{i} \beta_{k,i}^{\lambda_{i}+v_{k,i}-1}\right) d\beta_{k}} = \\ \frac{\frac{\Gamma(\alpha_{k}+n_{d,k}+1)}{\Gamma(\sum_{i}^{K} \alpha_{i}+n_{d,i}+1)} \prod_{i\neq k}^{K} \Gamma(\alpha_{k}+n_{d,k})}{\prod_{i\neq k}^{K} \Gamma(\alpha_{i}+n_{d,i})} \frac{\frac{\Gamma(\lambda_{w_{d,n}}+v_{k,w_{d,n}}+1)}{\Gamma(\sum_{i}^{V} \lambda_{i}+v_{k,i}+1)} \prod_{i\neq w_{d,n}}^{V} \Gamma(\lambda_{k}+v_{k,w_{d,n}})}{\prod_{i}^{V} \Gamma(\lambda_{i}+v_{k,i})}$$

Gamma Function Identity

$$z = \frac{\Gamma(z+1)}{\Gamma(z)} \tag{6}$$

$$\frac{\frac{\Gamma(\alpha_{k} + n_{d,k} + 1)}{\Gamma(\sum_{i}^{K} \alpha_{i} + n_{d,i} + 1)} \prod_{i \neq k}^{K} \Gamma(\alpha_{k} + n_{d,k})}{\frac{\Gamma(\sum_{i}^{V} \lambda_{i} + v_{k,w_{d,n}} + 1)}{\Gamma(\sum_{i}^{V} \lambda_{i} + v_{k,i})} \frac{\frac{\Gamma(\lambda_{w_{d,n}} + v_{k,w_{d,n}} + 1)}{\Gamma(\sum_{i}^{V} \lambda_{i} + v_{k,i})} \prod_{i \neq w_{d,n}}^{V} \Gamma(\lambda_{k} + v_{k,w_{d,n}})}{\frac{\prod_{i}^{V} \Gamma(\lambda_{i} + v_{k,i})}{\Gamma(\sum_{i}^{V} \lambda_{i} + v_{k,i})}}$$

$$= \frac{n_{d,k} + \alpha_{k}}{\sum_{i}^{K} n_{d,i} + \alpha_{i}} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i}^{V} v_{k,i} + \lambda_{i}}$$

Material adapted from David Mimno | UMD Topic Models | 30 / 1

$$\frac{\mathbf{n}_{d,k} + \alpha_k}{\sum_{i}^{K} \mathbf{n}_{d,i} + \alpha_i} \frac{\mathbf{v}_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} \mathbf{v}_{k,i} + \lambda_i}$$
(7)

- Number of times document d uses topic k
- Number of times topic k uses word type w_{d,n}
- Dirichlet parameter for document to topic distribution
- Dirichlet parameter for topic to word distribution
- How much this document likes topic k
- How much this topic likes word w_{d,n}

$$\frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{\mathbf{v}_{\mathbf{k},\mathbf{w}_{d,n}} + \lambda_{\mathbf{w}_{d,n}}}{\sum_{i} \mathbf{v}_{\mathbf{k},i} + \lambda_i}$$
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Sample Document

Etruscan	trade	price	temple	market

Sample Document

Etruscan	trade	price	temple	market

Randomly Assign Topics

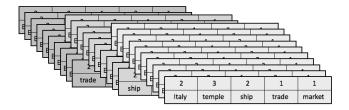


3	2	1	3	1
Etruscan	trade	price	temple	market

Randomly Assign Topics



3	2	1	3	1
Etruscan	trade	price	temple	market



Total Topic Counts

3	2	2	-	1		3	1	
Etruscan	tra	ide pri		ice tem		emple	mar	ket
				1		2	3	
	marl price temp	Etruscan			1	() :	35
Total		mark	æt		50	()	1
counts — from all		price			42	1	L	0
docs		temp	ole		0	() :	20
		trade	9		10	8	3	1

Total Topic Counts

3	2	1	3	1
Etruscan	trade	price	temple	market

	1	2	3
Etruscan	1	0	35
and a selection	1	0	4

Total

Sampling Equation

$$\frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} v_{k,i} + \lambda_i}$$

Total Topic Counts

3	2	1	3	1
Etruscan	trade	price	temple	market

	1	2	3
Etruscan	1	0	35
	-	(4

Total

Sampling Equation

$$\frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{\mathbf{v}_{\mathbf{k},\mathbf{w}_{d,n}} + \lambda_{\mathbf{w}_{d,n}}}{\sum_{i} \mathbf{v}_{\mathbf{k},i} + \lambda_i}$$

We want to sample this word ...

3	2	-	1		3	1	
Etruscan	trade	pri	ce	ce temple		market	
	/ _		1		2	3	
/	Etrus	scan		1	0	35	
	mark	market		50	0	1	
•	price	price		42	1	0	
	tem	temple		0	0	20	
	trade	е		10	8	1	

We want to sample this word ...

3	2	:	1		3	1	
Etruscan	trade	pri	price		emple	market	
			1		2	3	
	Etrus	Etruscan		1	0	35	
	mark	æt		50	0	1	
	price)		42	1	0	
	temp	ole		0	0	20	
	trade	trade		10	8	1	
					1		
					•	\	

Decrement its count

3	3	1	3	1
Etruscan	trade	price	temple	market

	1	2	3
Etruscan	1	0	35
market	50	0	1
price	42	1	0
temple	0	0	20
trade	10	7	1
		1	

What is the conditional distribution for this topic?

3	?	1	3	1
Etruscan	trade	price	temple	market

Part 1: How much does this document like each topic?

3	?	1	3	1
Etruscan	trade	price	temple	market

Part 1: How much does this document like each topic?

3	?	1	3	1
Etruscan	trade	price	temple	market

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Topic 1 Topic 2 Topic 3

Part 1: How much does this document like each topic?

3	?	1	3	1
Etruscan	trade	price	temple	market

Tonic 1 Tonic 2 Tonic 3 Sampling Equation

$$\frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} v_{k,i} + \lambda_i}$$

Part 1: How much does this document like each topic?

3	?	1	3	1
Etruscan	trade	price	temple	market

Tonic 3 Tonic 1 Tonic 2 Sampling Equation

$$\frac{\mathbf{n_{d,k}} + \alpha_k}{\sum_{i}^{K} \mathbf{n_{d,i}} + \alpha_i} \frac{\mathbf{v_{k,w_{d,n}}} + \lambda_{w_{d,n}}}{\sum_{i} \mathbf{v_{k,i}} + \lambda_i}$$

Part 2: How much does each topic like the word?

3	?	1	3	1
Etruscan	trade	price	temple	market



Part 2: How much does each topic like the word?

3	?	1	3	1
Etruscan	trade	price	temple	market

Tonic 1 Tonic 2 Tonic 3 Sampling Equation

$$\frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} v_{k,i} + \lambda_i}$$

Part 2: How much does each topic like the word?

3	?	1	3	1
Etruscan	trade	price	temple	market

Tonic 1 Tonic 2 Tonic 3 Sampling Equation

$$\frac{n_{d,k} + \alpha_k}{\sum_{i}^{K} n_{d,i} + \alpha_i} \frac{\mathbf{v}_{k,\mathbf{w}_{d,n}} + \lambda_{\mathbf{w}_{d,n}}}{\sum_{i} \mathbf{v}_{k,i} + \lambda_i}$$

Geometric interpretation

3	?	1	3	1
Etruscan	trade	price	temple	market



Geometric interpretation

3	?	1	3	1
Etruscan	trade	price	temple	market



Geometric interpretation

3	?	1	3	1
Etruscan	trade	price	temple	market

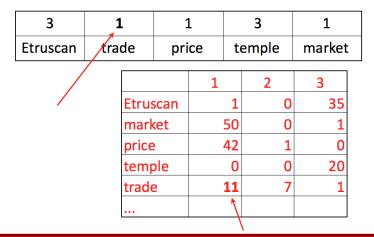


Update counts

3	?	1	3	1
Etruscan	trade	price	temple	market

	1	2	3
Etruscan	1	0	35
market	50	0	1
price	42	1	0
temple	0	0	20
trade	10	7	1
	1		

Update counts

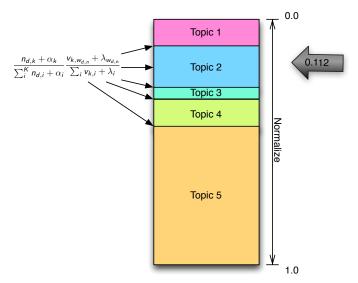


Update counts

3	1	1	3	1
Etruscan	trade	price	temple	market



Details: how to sample from a distribution





Algorithm

- 1. For each iteration *i*:
 - 1.1 For each document d and word n currently assigned to z_{old} :
 - 1.1.1 Decrement $n_{d,z_{old}}$ and $v_{z_{old},w_{d,n}}$
 - 1.1.2 Sample $z_{new} = k$ with probability proportional to $\frac{n_{d,k} + a_k}{\sum_{i}^{K} n_{d,i} + a_i} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} v_{k,i} + \lambda_i}$
 - 1.1.3 Increment $n_{d,Z_{new}}$ and $v_{Z_{new},W_{d,n}}$

Implementation

Algorithm

- 1. For each iteration i:
 - 1.1 For each document d and word n currently assigned to z_{old} :
 - 1.1.1 Decrement $n_{d,z_{old}}$ and $v_{z_{old},w_{d,n}}$
 - 1.1.2 Sample $z_{new} = k$ with probability proportional to $\frac{n_{d,k} + a_k}{\sum_{i}^{K} n_{d,i} + a_i} \frac{v_{k,w_{d,n}} + \lambda_{w_{d,n}}}{\sum_{i} v_{k,i} + \lambda_i}$
 - 1.1.3 Increment $n_{d,Z_{new}}$ and $v_{Z_{new},W_{d,n}}$

Desiderata

- Hyperparameters: Sample them too (slice sampling)
- Initialization: Random
- Sampling: Until likelihood converges
- Lag / burn-in: Difference of opinion on this
- Number of chains: Should do more than one

Available implementations

- Mallet (http://mallet.cs.umass.edu)
- LDAC (http://www.cs.princeton.edu/ blei/lda-c)
- Topicmod (http://code.google.com/p/topicmod)

Wrapup

- Topic Models: Tools to uncover themes in large document collections
- Another example of Gibbs Sampling
- In class: Gibbs sampling example

Inference