Gibbs Sampling and LDA

Lab Objective: Understand the basic principles of implementing a Gibbs sampler. Apply this to Latent Dirichlet Allocation.

Gibbs Sampling

Gibbs sampling is an MCMC sampling method in which we construct a Markov chain which is used to sample from a desired joint (conditional) distribution

$$\mathbb{P}(x_1,\cdots,x_n|\mathbf{y}).$$

Often it is difficult to sample from this high-dimensional joint distribution, while it may be easy to sample from the one-dimensional conditional distributions

$$\mathbb{P}(x_i|\mathbf{x}_{-i},\mathbf{y})$$

where $\mathbf{x}_{-i} = x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n$.

Algorithm 10.1 Basic Gibbs Sampling Process.

```
1: procedure Gibbs Sampler

2: Randomly initialize x_1, x_2, ..., x_n.

3: for k = 1, 2, 3, ... do

4: for i = 1, 2, ..., n do

5: Draw x \sim \mathbb{P}(x_i | \mathbf{x}_{-i}, \mathbf{y})

6: Fix x_i = x

7: \mathbf{x}^{(k)} = (x_1, x_2, ..., x_n)
```

A Gibbs sampler proceeds according to Algorithm 10.1. Each iteration of the outer for loop is a *sweep* of the Gibbs sampler, and the value of $\mathbf{x}^{(k)}$ after a sweep is a *sample*. This creates an irreducible, non-null recurrent, aperiodic Markov chain over the state space consisting of all possible \mathbf{x} . The unique invariant distribution for the chain is the desired joint distribution

$$\mathbb{P}(x_1,\cdots,x_n|\mathbf{y}).$$

Thus, after a burn-in period, our samples $\mathbf{x}^{(k)}$ are effectively samples from the desired distribution.

Consider the dataset of N scores from a calculus exam in the file examscores.npy. We believe that the spread of these exam scores can be modeled with a normal distribution of mean μ and variance σ^2 . Because we are unsure of the true value of μ and σ^2 , we take a Bayesian approach and place priors on each parameter to quantify this uncertainty:

$$\mu \sim N(\nu, \tau^2)$$
 (a normal distribution)
 $\sigma^2 \sim IG(\alpha, \beta)$ (an inverse gamma distribution)

Letting $\mathbf{y} = (y_1, \dots, y_N)$ be the set of exam scores, we would like to update our beliefs of μ and σ^2 by sampling from the posterior distribution

$$\mathbb{P}(\mu, \sigma^2 | \mathbf{y}, \nu, \tau^2, \alpha, \beta).$$

Sampling directly can be difficult. However, we *can* easily sample from the following conditional distributions:

$$\mathbb{P}(\mu|\sigma^2, \mathbf{y}, \nu, \tau^2, \alpha, \beta) = \mathbb{P}(\mu|\sigma^2, \mathbf{y}, \nu, \tau^2)$$
$$\mathbb{P}(\sigma^2|\mu, \mathbf{y}, \nu, \tau^2, \alpha, \beta) = \mathbb{P}(\sigma^2|\mu, \mathbf{y}, \alpha, \beta)$$

The reason for this is that these conditional distributions are *conjugate* to the prior distributions, and hence are part of the same distributional families as the priors. In particular, we have

$$\mathbb{P}(\mu|\sigma^2, \mathbf{y}, \nu, \tau^2) = N(\mu^*, (\sigma^*)^2)$$
$$\mathbb{P}(\sigma^2|\mu, \mathbf{y}, \alpha, \beta) = IG(\alpha^*, \beta^*),$$

where

$$(\sigma^*)^2 = \left(\frac{1}{\tau^2} + \frac{N}{\sigma^2}\right)^{-1}$$

$$\mu^* = (\sigma^*)^2 \left(\frac{\nu}{\tau^2} + \frac{1}{\sigma^2} \sum_{i=1}^N y_i\right)$$

$$\alpha^* = \alpha + \frac{N}{2}$$

$$\beta^* = \beta + \frac{1}{2} \sum_{i=1}^N (y_i - \mu)^2$$

We have thus set this up as a Gibbs sampling problem, where we have only to alternate between sampling μ and sampling σ^2 . We can sample from a normal distribution and an inverse gamma distribution as follows:

```
>>> from math import sqrt
>>> from scipy.stats import norm
>>> from scipy.stats import invgamma
>>> mu = 0. # the mean
>>> sigma2 = 9. # the variance
>>> normal_sample = norm.rvs(mu, scale=sqrt(sigma))
>>> alpha = 2.
>>> beta = 15.
>>> invgamma_sample = invgamma.rvs(alpha, scale=beta)
```

Note that when sampling from the normal distribution, we need to set the **scale** parameter to the standard deviation, *not* the variance.

Problem 1. Write a function that accepts data \mathbf{y} , prior parameters ν , τ^2 , α , and β , and an integer n. Use Gibbs sampling to generate n samples of μ and σ^2 for the exam scores problem.

Test your sampler with priors $\nu=80,~\tau^2=16,~\alpha=3,$ and $\beta=50,$ collecting 1000 samples. Plot your samples of μ and your samples of σ^2 . They should both converge quickly, so that both plots look like "fuzzy caterpillars".

We'd like to look at the posterior marginal distributions for μ and σ^2 . To plot these from the samples, use a kernel density estimator from scipy.stats. If our samples of μ are called mu_samples, then we can do this with the following code.

```
>>> import numpy as np
>>> from matplotlib import pyplot as plt
>>> from scipy.stats import gaussian_kde

>>> mu_kernel = gaussian_kde(mu_samples)
>>> x = np.linspace(min(mu_samples) - 1, max(mu_samples) + 1, 200)
>>> plt.plot(x, mu_kernel(x))
>>> plt.show()
```

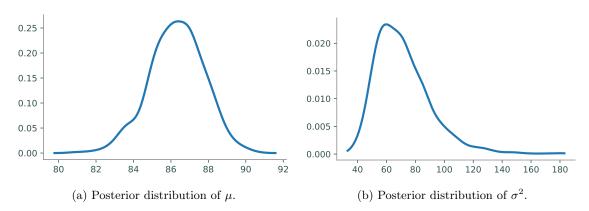


Figure 10.1: Posterior marginal probability densities for μ and σ^2 .

Keep in mind that the plots above are of the posterior distributions of the parameters, not of the scores. If we would like to compute the posterior distribution of a new exam score \tilde{y} given our data \mathbf{y} and prior parameters, we compute what is known as the posterior predictive distribution:

$$\mathbb{P}(\tilde{y}|\mathbf{y},\lambda) = \int_{\Theta} \mathbb{P}(\tilde{y}|\Theta) \mathbb{P}(\Theta|\mathbf{y},\lambda) d\Theta$$

where Θ denotes our parameters (in our case μ and σ^2) and λ denotes our prior parameters (in our case ν, τ^2, α , and β).

Rather than actually computing this integral for each possible \tilde{y} , we can do this by sampling scores from our parameter samples. In other words, sample

$$\tilde{y}_{(t)} \sim N(\mu_{(t)}, \sigma_{(t)}^2)$$

for each sample pair $\mu_{(t)}$, $\sigma_{(t)}^2$. Now we have essentially drawn samples from our posterior predictive distribution, and we can use a kernel density estimator to plot this distribution from the samples.

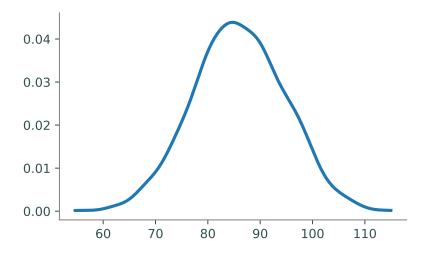


Figure 10.2: Predictive posterior distribution of exam scores.

Problem 2. Plot the kernel density estimators for the posterior distributions of μ and σ^2 . You should get plots similar to those in Figure 10.1.

Next, use your samples of μ and σ^2 to draw samples from the posterior predictive distribution. Plot the kernel density estimator of your sampled scores. Compare your plot to Figure 10.2.

Latent Dirichlet Allocation

Gibbs sampling can be applied to an interesting problem in natural language processing (NLP): determining which topics are prevalent in a document. Latent Dirichlet Allocation (LDA) is a generative model for a collection of text documents. It supposes that there is some fixed vocabulary (composed of V distinct terms) and K different topics, each represented as a probability distribution ϕ_k over the vocabulary, each with a Dirichlet prior β . This means $\phi_{k,v}$ is the probability that topic k is represented by vocabulary term v.

With the vocabulary and topics chosen, the LDA model assumes that we have a set of M documents (each "document" may be a paragraph or other section of the text, rather than a "full" document). The m-th document consists of N_m words, and a probability distribution θ_m over the topics is drawn from a Dirichlet distribution with parameter α . Thus $\theta_{m,k}$ is the probability that document m is assigned the label k. If $\phi_{k,v}$ and $\theta_{m,k}$ are viewed as matrices, their rows sum to one.

We will now iterate through each document in the same manner. Assume we are working on document m, which you will recall contains N_m words. For word n, we first draw a topic assignment $z_{m,n}$ from the categorical distribution θ_m , and then we draw a word $w_{m,n}$ from the categorical distribution $\phi_{z_{m,n}}$. Throughout this implementation, we assume α and β are scalars¹. In summary, we have

- 1. Draw $\phi_k \sim \text{Dir}(\beta)$ for $1 \le k \le K$.
- 2. For $1 \leq m \leq M$:
 - (a) Draw $\theta_m \sim \text{Dir}(\alpha)$.
 - (b) Draw $z_{m,n} \sim \text{Cat}(\theta_m)$ for $1 \leq n \leq N_m$.
 - (c) Draw $w_{m,n} \sim \text{Cat}(\phi_{z_{m,n}})$ for $1 \leq n \leq N_m$.

We end up with n words which represent document m. Note that these words are *not* necessarily distinct from one another; indeed, we are most interested in the words that have been repeated the most.

This is typically depicted with graphical plate notation as in Figure 10.3.

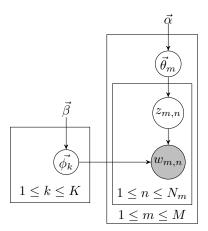


Figure 10.3: Graphical plate notation for LDA text generation.

In the plate model, only the variables $w_{m,n}$ are shaded, signifying that these are the only observations visible to us; the rest are latent variables. Our goal is to estimate each ϕ_k and each θ_m . This will allow us to understand what each topic is, as well as understand how each document is distributed over the K topics. In other words, we want to predict the topic of each document, and also which words best represent this topic. We can estimate these well if we know $z_{m,n}$ for each m,n, collectively referred to as \mathbf{z} . Thus, we need to sample \mathbf{z} from the posterior distribution $\mathbb{P}(\mathbf{z}|\mathbf{w},\alpha,\beta)$, where \mathbf{w} is the collection words in the text corpus. Unsurprisingly, it is intractable to sample directly from the joint posterior distribution. However, letting $\mathbf{z}_{-(m,n)} = \mathbf{z} \setminus \{z_{m,n}\}$, the conditional posterior distributions

$$\mathbb{P}(z_{m,n} = k | \mathbf{z}_{-(m,n)}, \mathbf{w}, \alpha, \beta)$$

have nice, closed form solutions, making them easy to sample from.

¹The Dirichlet distribution $\mathrm{Dir}(x_1,...,x_s,\alpha_1,...,\alpha_s)$ usually requires the parameter α to be a vector of length s, but when α is a scalar, it is called the "concentration parameter" and behaves like a vector of length s whose entries are all equal to α .

These conditional distributions have the following form:

$$\mathbb{P}(z_{m,n} = k | \mathbf{z}_{-(m,n)}, \mathbf{w}, \alpha, \beta) \propto \frac{(n_{(k,m,\cdot)}^{-(m,n)} + \alpha)(n_{(k,\cdot,w_{m,n})}^{-(m,n)} + \beta)}{n_{(k,\cdot,\cdot)}^{-(m,n)} + V\beta}$$

where

 $n_{(k,m,\cdot)}=$ the number of words in document m assigned to topic k $n_{(k,\cdot,v)}=$ the number of times term $v=w_{m,n}$ is assigned to topic k $n_{(k,\cdot,\cdot)}=$ the number of times topic k is assigned in the corpus $n_{(k,m,\cdot)}^{-(m,n)}=n_{(k,m,\cdot)}-\mathbf{1}_{z_{m,n}=k}$ $n_{(k,\cdot,v)}^{-(m,n)}=n_{(k,\cdot,v)}-\mathbf{1}_{z_{m,n}=k}$ $n_{(k,\cdot,v)}^{-(m,n)}=n_{(k,\cdot,v)}-\mathbf{1}_{z_{m,n}=k}$ $n_{(k,\cdot,\cdot)}^{-(m,n)}=n_{(k,\cdot,\cdot)}-\mathbf{1}_{z_{m,n}=k}$

Thus, if we simply keep track of these count matrices, then we can easily create a Gibbs sampler over the topic assignments. This is actually a particular class of samplers known as *collapsed Gibbs samplers*, because we have collapsed the sampler by integrating out θ and ϕ .

We have provided for you the structure of a Python object LDACGS with several methods, listed at the end of this lab. The object defines attributes n_{topics} , alpha, and beta upon initialization. The method buildCorpus() then defines attributes vocab and documents, where vocab is a list of strings (terms), and documents is a list of dictionaries (a dictionary for each document). For dictionary m in documents, each entry is of the form n: w, where w is the index in vocab of the n^{th} word in document m.

The remainder of this lab will guide you through writing several more methods in order to implement the Gibbs sampler. The first step is to initialize the assignments and create count matrices $n_{(k,m,\cdot)}, n_{(k,\cdot,v)}$ and vector $n_{(k,\cdot,\cdot)}$.

Problem 3. Complete the method initialize() to initialize as attributes n_words, n_docs, the count matrices, and the topic assignment dictionary topics.

To do this, you will need to initialize nkm, nkv, and nk to be zero arrays of the correct size. Matrix nkm corresponds to $n_{(k,m,\cdot)}$, nkv to $n_{(k,\cdot,v)}$, and nk to $n_{(k,\cdot,\cdot)}$. You will then iterate through each word found in each document. In the second of these for-loops (for each word), you will randomly assign z as an integer from the correct range of topics. Then, you will increment each of the count matrices by 1, given the values for z, m, and m, where m is the index in vocab of the n^{th} word in document m. Finally, assign topics as given.

The next method fully outlines a sweep of the Gibbs sampler.

Problem 4. Complete the method _sweep().

To do this, iterate through each word of each document. The first part of this method will undo what initialize() did by decrementing each of the count matrices by 1. Then, call the method _conditional() to use the conditional distribution (instead of the uniform distribution used previously) to pick a more accurate topic assignment z. Finally, repeat what initialize() did by incrementing each of the count matrices by 1, but this time using the more accurate topic assignment.

You are now prepared to write the full Gibbs sampler.

Problem 5. Complete the method sample(). The argument *filename* is the name and location of a .txt file, where each line is considered a document. The corpus is built by method buildCorpus(), and stopwords are removed (if argument *stopwords* is provided).

Initialize attributes total_nkm, total_nkv, and logprobs as zero arrays. total_nkm and total_nkv will be the sums of every $sample_rate^{th}$ nkm and nkv matrix respectively. logprobs is of length $burnin + sample_rate * n_samples$ and will store each log-likelihood after each sweep of the sampler.

Burn-in the Gibbs sampler. After the burn-in, iterate further for $n_samples$ iterations, adding nkm and nkv to total_nkm and total_nkv respectively, but only for every $sample_rate^{th}$ iteration. Also, compute and save the log-likelihood at each iteration in logprobs using the method _loglikelihood().

You should now have a working Gibbs sampler to perform LDA inference on a corpus. Let's test it out on one of Ronald Reagan's State of the Union addresses, found in reagan.txt.

Problem 6. Create an LDACGS object with 20 topics, letting α and β be the default values. Run the Gibbs sampler, with a burn-in of 100 iterations, accumulating 10 samples, only keeping the results of every 10th sweep. Use stopwords.txt as the stopwords file.

Plot the log-likelihoods. How many iterations did it take to burn-in?

We can estimate the values of each ϕ_k and each θ_m as follows:

$$\widehat{\phi}_{k,v} = \frac{n_{(k,\cdot,v)} + \beta}{V \cdot \beta + \sum_{v=1}^{V} n_{(k,\cdot,v)}}$$
$$\widehat{\theta}_{m,k} = \frac{n_{(k,m,\cdot)} + \alpha}{K \cdot \alpha + \sum_{k=1}^{K} n_{(k,m,\cdot)}}$$

We have provided methods phi and theta that do this for you. We often examine the topic-term distributions ϕ_k by looking at the *n* terms with the highest probability, where *n* is small (say 10 or 20). We have provided a method topterms which does this for you.

Problem 7. Using the method topterms(), examine the topics for Reagan's addresses. If $n_topics = 20$ and $n_samples = 10$, you should get the top 10 words that represent each of the 20 topics. For each topic, decide what these ten words jointly represent, and come up with a label for them.

We can use $\widehat{\theta}$ to find the paragraphs in Reagan's addresses that focus the most on each topic. The documents with the highest values of $\widehat{\theta}_k$ are those most heavily focused on topic k. For example, if you chose the topic label for topic p to be the Cold War, you can find the five highest values in $\widehat{\theta}_p$, which will tell you which five paragraphs are most centered on the Cold War.

Let's take a moment to see what our Gibbs sampler has accomplished. By simply feeding in a group of documents, and with no human input, we have found the most common topics discussed, which are represented by the words most frequently used in relation to that particular topic. The only work that the user has done is to assign topic labels, saying what the words in each group have in common. As you may have noticed, however, these topics may or may not be *relevant* topics. You might have noticed that some of the most common topics were simply English particles (words such as *a*, *the*, *an*) and conjunctions (*and*, *so*, *but*). Industrial grade packages can effectively remove such topics so that they are not included in the results.

Additional Material

LDACGS Source Code

```
class LDACGS:
   """ Do LDA with Gibbs Sampling. """
   def __init__(self, n_topics, alpha=0.1, beta=0.1):
        """ Initializes attributes n_topics, alpha, and beta. """
        self.n_topics = n_topics
        self.alpha = alpha
        self.beta = beta
   def buildCorpus(self, filename, stopwords_file=None):
        """ Reads the given filename, and using any provided stopwords,
            initializes attributes vocab and documents.
            Vocab is a list of terms found in filename.
            Documents is a list of dictionaries (a dictionary for each
            document); for dictionary m in documents, each entry is of
            the form n:w, where w is the index in vocab of the nth word
            in document m.
        .....
        with open(filename, 'r') as infile: # create vocab
            doclines = [line.rstrip().lower().split(' ') for line in infile]
        n_docs = len(doclines)
        self.vocab = list({v for doc in doclines for v in doc})
        if stopwords_file: # if there are stopwords, remove them from vocab
            with open(stopwords_file, 'r') as stopfile:
                stops = stopfile.read().split()
            self.vocab = [x for x in self.vocab if x not in stops]
            self.vocab.sort()
        self.documents = [] # create documents
        for i in range(n_docs):
            self.documents.append({})
            for j in range(len(doclines[i])):
                if doclines[i][j] in self.vocab:
                    self.documents[i][j] = self.vocab.index(doclines[i][j])
   def initialize(self):
        """ Initializes attributes n_words, n_docs, the three count matrices,
            and topics.
           Note that
            n_topics = K, the number of possible topics
```

```
n_docs = M, the number of documents being analyzed
        n_words = V, the number of words in the vocabulary
        To do this, you will need to initialize nkm, nkv, and nk
        to be zero arrays of the correct size.
        Matrix nkm corresponds to n_{(k,m,.)}
        Matrix nkv corresponds to n_(k,.,v)
        Matrix nk corresponds to n_{(k,.,.)}
        You will then iterate through each word found in each document.
        In the second of these for-loops (for each word), you will
        randomly assign z as an integer from the range of topics.
        Then, you will increment each of the count matrices by 1,
        given the values for z, m, and w, where w is the index in
        vocab of the nth word in document m.
        Finally, assign topics as given.
    self.n_words = len(self.vocab)
    self.n_docs = len(self.documents)
    # Initialize the three count matrices.
    # The (k, m) entry of self.nkm is the number of words in document m \hookleftarrow
        assigned to topic k.
    self.nkm = np.zeros((self.n_topics, self.n_docs))
    # The (k, v) entry of self.nkv is the number of times term v is \leftarrow
        assigned to topic k.
    self.nkv = np.zeros((self.n_topics, self.n_words))
    # The (k)-th entry of self.nk is the number of times topic k is \hookleftarrow
        assigned in the corpus.
    self.nk = np.zeros(self.n_topics)
    # Initialize the topic assignment dictionary.
    self.topics = {} # key-value pairs of form (m,i):z
    random_distribution = np.ones(self.n_topics) / self.n_topics
    for m in range(self.n_docs):
        for i in self.documents[m]:
            # Get random topic assignment, i.e. z = ...
            # Increment count matrices
            # Store topic assignment, i.e. self.topics[(m,i)]=z
            raise NotImplementedError("Problem 3 Incomplete")
def _sweep(self):
    """ Iterates through each word of each document, giving a better
        topic assignment for each word.
        To do this, iterate through each word of each document.
        The first part of this method will undo what initialize() did
        by decrementing each of the count matrices by 1.
```

```
Then, call the method _conditional() to use the conditional
       distribution (instead of the uniform distribution used
       previously) to pick a more accurate topic assignment z.
       Finally, repeat what initialize() did by incrementing each of
       the count matrices by 1, but this time using the more
       accurate topic assignment.
   for m in range(self.n_docs):
       for i in self.documents[m]:
            # Retrieve vocab index for i-th word in document m.
            # Retrieve topic assignment for i-th word in document m.
            # Decrement count matrices.
            # Get conditional distribution.
            # Sample new topic assignment.
            # Increment count matrices.
            # Store new topic assignment.
           raise NotImplementedError("Problem 4 Incomplete")
def sample(self, filename, burnin=100, sample_rate=10, n_samples=10, ←
   stopwords_file=None):
    """ Runs the Gibbs sampler on the given filename.
       The argument filename is the name and location of a .txt
       file, where each line is considered a document.
       The corpus is built by method buildCorpus(), and
       stopwords are removed (if argument stopwords is provided).
       Initialize attributes total_nkm, total_nkv, and logprobs as
       zero arrays.
       total_nkm and total_nkv will be the sums of every
       sample_rate-th nkm and nkv matrix respectively.
       logprobs is of length burnin + sample_rate * n_samples
       and will store each log-likelihood after each sweep of
       the sampler.
       Burn-in the Gibbs sampler.
       After the burn-in, iterate further for n_samples iterations,
       adding nkm and nkv to total_nkm and total_nkv respectively,
       but only for every sample_rate-th iteration.
       Also, compute and save the log-likelihood at each iteration
        in logprobs using the method _loglikelihood().
   self.buildCorpus(filename, stopwords_file)
   self.initialize()
   self.total_nzw = np.zeros((self.n_topics, self.n_words))
```

```
self.total_nmz = np.zeros((self.n_docs, self.n_topics))
    self.logprobs = np.zeros(burnin + sample_rate * n_samples)
    for i in range(burnin):
        # Sweep and store log likelihood.
        raise NotImplementedError("Problem 5 Incomplete")
    for i in range(sample_rate * n_samples):
        # Sweep and store log likelihood
        raise NotImplementedError("Problem 5 Incomplete")
        if not i % sample_rate:
            # accumulate counts
            raise NotImplementedError("Problem 5 Incomplete")
def _conditional(self, m, w):
    """ Returns the conditional distribution given {\tt m} and {\tt w}.
        Called by _sweep(). """
    dist = (self.nkm[:,m] + self.alpha) * (self.nkv[:,w] + self.beta) / (←)
        self.nk + self.beta * self.n_words)
    return dist / np.sum(dist)
def _loglikelihood(self):
    """ Computes and returns the log-likelihood. Called by sample(). """
    lik = 0
    for z in range(self.n_topics):
        lik += np.sum(gammaln(self.nkv[z,:] + self.beta)) - gammaln(np.sum(←)
            self.nkv[z,:] + self.beta))
        lik -= self.n_words * gammaln(self.beta) - gammaln(self.n_words * \leftarrow
            self.beta)
    for m in range(self.n_docs):
        lik += np.sum(gammaln(self.nkm[:,m] + self.alpha)) - gammaln(np.sum <--
            (self.nkm[:,m] + self.alpha))
        lik -= self.n_topics * gammaln(self.alpha) - gammaln(self.n_topics ←
            * self.alpha)
    return lik
def phi(self):
    """ Initializes attribute _phi. Called by topterms(). """
    phi = self.total_nkv + self.beta
    self._phi = phi / np.sum(phi, axis=1)[:,np.newaxis]
def theta(self):
    """ Initializes attribute _theta. Called by topterms. """
    theta = self.total_nkm + self.alpha
    self._theta = theta / np.sum(theta, axis=1)[:,np.newaxis]
```

```
def topterms(self, n_terms=10):
    """ Returns the top n_terms of each topic found. """
    self.phi()
    self.theta()
    vec = np.atleast_2d(np.arange(0, self.n_words))
    topics = []
    for k in range(self.n_topics):
        probs = np.atleast_2d(self._phi[k,:])
        mat = np.append(probs, vec, 0)
        sind = np.array([mat[:,i] for i in np.argsort(mat[0])]).T
        topics.append([self.vocab[int(sind[1, self.n_words - 1 - i])] for i \( \to \)
        in range(n_terms)])
    return topics
```