Geometry of Diversity and Determinantal Point Processes: Representation, Inference and Learning

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SAFER DATA

150

THE AIN'T

CARLOW UNIVERSITY

























Local signal is weak





State-of-the-art right elbow detector [HoG+SVM+etc]



- Detecting joints and parts in isolation is hard
- Need to capture relationships between joints



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Eichner & Ferrari BMVC09

Sapp, Weiss & Taskar CVPR11





The Catch

• Problem: inference exponential in # of joints (10²⁴)



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- Structured prediction cascades [Weiss & Taskar, 10]
 - Efficient, accurate inference & learning (with high-probability)
 - Using a coarse-to-fine cascade of graphical models





*Not shown: Dalvi & Suciu 07, Poon & Domingos 11, planar and log-supermodular models



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 $\frac{1}{2}$











• Tractable?

Image search: "jaguar"

Relevance only:



Image search: "jaguar"

Relevance only:



Relevance + diversity:



Summarization

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Summarization

			\rightarrow	
_		 		

Frequency only:

- Romney expected to claim nomination
- Romney wins three primaries
- Romney tightens grip in GOP race
- Romney is unpopular, likely nominee









Graphical models?

Graphical models?



Graphical models?









Local negative interactions + many cycles = hard




Quality, diversity, and learning Sampling k-DPPs (fixed cardinality) Structured DPPs News threading

Discrete point process



Discrete point process

• N items (e.g., images or sentences):

$$\mathcal{Y} = \{1, 2, \dots, N\}$$

- 2^N possible subsets
- Probability measure $\mathcal P$ over subsets $Y\subseteq \mathcal Y$

Independent point process

• Each element *i* included with probability p_i :

$$\mathcal{P}(\boldsymbol{Y} = \boldsymbol{Y}) = \prod_{i \in Y} p_i \prod_{i \notin Y} (1 - p_i)$$

Independent point process

• Each element *i* included with probability p_i :

$$\mathcal{P}(\boldsymbol{Y} = Y) = \prod_{i \in Y} p_i \prod_{i \notin Y} (1 - p_i)$$





































 $L_{ij} = \boldsymbol{g}(i)^{\top} \boldsymbol{g}(j)$



$\mathcal{P}(Y) \propto \det(L_Y)$





 $\mathcal{P}(Y) \propto \det(L_Y)$

= squared volume spanned by ${oldsymbol g}(i), \; i \in Y$

• Given an $N \times N$ symmetric p.s.d. matrix L $\mathcal{P}(\boldsymbol{Y} = Y) \propto \det(L_Y)$



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$$L = \begin{pmatrix} L_{11} & L_{12} & L_{13} & L_{14} \\ L_{21} & L_{22} & L_{23} & L_{24} \\ L_{31} & L_{32} & L_{33} & L_{34} \\ L_{41} & L_{42} & L_{43} & L_{44} \end{pmatrix}$$

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$$\mathcal{P}(\{2,4\}) \propto \begin{vmatrix} L_{22} & L_{24} \\ L_{42} & L_{44} \end{vmatrix}$$

• Normalization:

 $\mathcal{P}(Y) \propto \det(L_Y)$

- Marginals, conditioning (N³ or faster)
- Exact sampling (N³ or faster)
- MAP / mode is NP-hard, but log-submodular

• Normalization:

$$\mathcal{P}(Y) = \det(L_Y) / \det(L+I)$$

- Marginals, conditioning (N³ or faster)
- Exact sampling (N³ or faster)
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• Marginals:

$\mathcal{P}(A \subseteq \boldsymbol{Y}) = \det(K_A)$

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 $K = L(L+I)^{-1}$

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$$\mathcal{P}(i \in \mathbf{Y}) = \det(K_{ii}) = K_{ii}$$
$$\mathcal{P}(i, j \in \mathbf{Y}) = \det\begin{pmatrix}K_{ii} & K_{ij}\\K_{ji} & K_{jj}\end{pmatrix}$$
$$= K_{ii}K_{jj} - K_{ij}K_{ji}$$
$$= \mathcal{P}(i \in \mathbf{Y})\mathcal{P}(j \in \mathbf{Y}) - K_{ij}^2$$

 $\mathcal{P}(A \subseteq \mathbf{Y}) = \det(K_A)$ $\mathcal{P}(i \in \mathbf{Y}) = \det(K_{ii}) = K_{ii}$ $\mathcal{P}(i, j \in \mathbf{Y}) = \det \left(\begin{array}{cc} K_{ii} & K_{ij} \\ K_{ji} & K_{ji} \end{array}\right)$ $= K_{ii}K_{jj} - K_{ij}K_{ji}$ $= \mathcal{P}(i \in \mathbf{Y}) \mathcal{P}(j \in \mathbf{Y}) - K_{ij}^2$

Diversity



Point process samples



Independent



DPP

Quality, diversity, and learning

Sampling

k-DPPs (fixed cardinality)

Structured DPPs

News threading





 $L_{ij} = \boldsymbol{g}(i)^{\top} \boldsymbol{g}(j)$



$L_{ij} = q(i)\phi(i)^{\top}\phi(j)q(j)$



$L_{ij} = q(i)\phi(i)^{\top}\phi(j)q(j)$

 $q(i) \in \mathbb{R}_+$ Quality score



$$L_{ij} = q(i)\phi(i)^{\top}\phi(j)q(j)$$

 $\begin{array}{ll} q(i) \in \mathbb{R}_+ & \phi(i) \in \mathbb{R}^D, \ \|\phi(i)\|^2 = 1 \\ \mbox{Quality score} & \mbox{Diversity features} \end{array}$








- Intuitive and natural tradeoff
- Log-linear quality model:

$$q(i) = \exp(\theta^{\top} \boldsymbol{f}(i))$$

- Optimize θ by maximum likelihood

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- Intuitive and natural tradeoff
- Log-linear quality model:

$$q(i) = \exp(\theta^{\top} \boldsymbol{f}(i))$$

- Optimize θ by maximum likelihood
- Can find global optimum in O(N³)
- Don't yet know how to learn diversity efficiently
 (a natural parametrization is NP-hard)

Determinantal point processes

Quality, diversity, and learning

Sampling

k-DPPs (fixed cardinality)

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News threading

Eigendecomposition

$$L = \sum_{n=1}^{N} \lambda_n \boldsymbol{v}_n \boldsymbol{v}_n^{\top}$$

Eigendecomposition







$\boldsymbol{v}_1 \ \boldsymbol{v}_2 \ \boldsymbol{v}_3 \ \boldsymbol{v}_4 \ \boldsymbol{v}_5 \ \boldsymbol{v}_6$







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- Easy to sample in polynomial time
- \mathcal{P}^J only supported on sets of size |J|

Key insight

Every DPP is a "factored" mixture of its elementary DPPs:

$$\mathcal{P} \propto \sum_{J \subseteq \{1,...,N\}} \mathcal{P}^J \prod_{\substack{n \in J \\ n \in J \\ mixture weight}} \lambda_n$$

[Hough et al, 2006]





 $\boldsymbol{v}_1 \ \boldsymbol{v}_2 \ \boldsymbol{v}_3 \ \boldsymbol{v}_4 \ \boldsymbol{v}_5 \ \boldsymbol{v}_6$



+ • • •

Sampling algorithm PHASE ONE Choose elementary DPP \mathcal{P}^J by mixture weight: $\Pr(J) \propto \prod_{n \in J} \lambda_n$

Draw sample from \mathcal{P}^J

Phase two

Phase one

Choose elementary DPP \mathcal{P}^J by mixture weight:

$$\Pr(J) \propto \prod_{n \in J} \lambda_n$$

• Let
$$J = \varnothing$$

• For
$$n=1,2,\ldots,N$$

• $J \leftarrow J \cup \{n\}$ with probability $\frac{\lambda_n}{\lambda_n+1}$

PHASE TWO

Draw sample from \mathcal{P}^J



Sampling algorithm PHASE ONE Choose elementary DPP \mathcal{P}^J by mixture weight: $\Pr(J) \propto \prod_{n \in J} \lambda_n$

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Consequences

- Phase one determines:
 - Size of sample (|J|)
 - Likely **content** of sample (eigenvectors)

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- Phase one determines:
 - Size of sample (|J|)
 - Likely **content** of sample (eigenvectors)
- → Size and content are tied
- → Size is sum of Bernoulli variables

What if we need exactly k diverse items?

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Determinantal point processes

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k-DPPs

• Simple idea: condition DPP on target size k

$$\mathcal{P}^{k}(Y) = \frac{\det(L_{Y})}{\sum_{|Y'|=k} \det(L_{Y'})}$$

- Can choose k at test time
- But inference (naively) looks exponential!

DPP



k-DPP





 \boldsymbol{v}_1 \boldsymbol{v}_2 \boldsymbol{v}_3 \boldsymbol{v}_4 \boldsymbol{v}_5 \boldsymbol{v}_6



+ • • •

k-DPP sampling

- Need new PHASE ONE to pick |J| = k
- No longer independent:
 - Once we pick one, can only pick k-1 more

k-DPP sampling

Solution: recursion on elementary symmetric polynomials:

$$e_k^N = \sum_{\substack{J \in \{1, \dots, N\} \\ |J| = k}} \prod_{n \in J} \lambda_n$$

- Runtime of new PHASE ONE is O(Nk)
- PHASE TWO is unchanged

Hot dog in pizza is the stuff of dreams

- A gut-busting pizza has been launched with a hot dog sausage stuffed in the crust.
- Pizza Hut has released the limited edition dish after the success of its cheese and BBQ crusts.



 Dubbed the "pizza dog", the 14-inch feast is only available for delivery and costs up to £19.49.

[The Sun, 4/12/12]

Quality features

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Pizza Hut has released the limited edition dish after the success of its cheese and BBQ crusts.

Position 3. Dubbed the "pizza dog", the 14-inch feast in article is only available for delivery and costs up to £19.49.

> The firm was the first to stuff its crusts and has been selling the hot dog variety in Thailand and Japan since 2007.





Diversity features

• ϕ fixed to tf-idf vectors: cosine similarity



 $\phi\left(\begin{array}{c} \text{Dubbed the "pizza dog", the 14-inch feast is only} \\ \text{available for delivery and costs up to £19.49.} \end{array} \right)$

Diversity features

• ϕ fixed to tf-idf vectors: cosine similarity

The 14-inch "pizza dog" is available for delivery.



Dubbed the "pizza dog", the 14-inch feast is only available for delivery and costs up to £19.49.

Diversity features

• ϕ fixed to tf-idf vectors: cosine similarity

Sadly, this caloric coma is not available in the U.S. yet.



Dubbed the "pizza dog", the 14-inch feast is only available for delivery and costs up to £19.49.

News summarization



- Input: 10 news articles, ~250 sentences
- **Output**: 665 character summary
- Eval: ROUGE metric (four human summaries)
- Learn on DUC 03, test on DUC 04 data

System	ROUGE-1F	ROUGE-1R	R-SU4F	
Begin	32.08	32.69	10.37	
MMR*	37.58	38.05	13.06	
Best in 2004	37.87	38.20	13.19	
SubMod**	38.90	39.35	_	
[*Carbonell and Goldstein, 1998] [**Lin and Bilmes, 2012]				

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DPP MAP	38.96	39.15	13.83	
DPP MinRisk	40.33	41.31	14.13	
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Determinantal point processes Quality, diversity, and learning Sampling *k*-DPPs

Structured DPPs

News threading







Structured DPPs

- Exponentially many complex "items"
- Can't even write down N x N kernel
- But can still compute marginals and sample!

Structured DPPs

- Exponentially many complex "items"
- Can't even write down N x N kernel
- But can still compute marginals and sample!
 - 1. Factorized model
 - 2. Dual representation of L
 - 3. Second order message-passing

• Quality scores factor multiplicatively:

$$q(i) = \prod_{v \in \mathcal{V}} q_v(i_v) \prod_{v \in \mathcal{E}} q_{vu}(i_v, i_u)$$

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$$\phi(i) = \sum_{v \in \mathcal{V}} \phi_v(i_v) + \sum_{vu \in \mathcal{E}} \phi_{vu}(i_v, i_u)$$

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$$q(i) = \prod_{v \in \mathcal{V}} q_v(i_v) \prod_{vu \in \mathcal{E}} q_{vu}(i_v, i_u) \qquad \text{e.g., tree}$$

 \cap

$$\phi(i) = \sum_{v \in \mathcal{V}} \phi_v(i_v) + \sum_{vu \in \mathcal{E}} \phi_{vu}(i_v, i_u) \quad \text{e.g., } \phi(i)^\top \phi(j)$$

spatial overlap







Χ







Χ





Diversity





Diversity









Low diversity









 $L_{ij} = q(i)\phi(i)^{\top}\phi(j)q(j)$









- C and L have the same non-zero eigenvalues, and related eigenvectors
- Use C for sampling and other inference!
2. Dual representation



$$C_{rl} = \sum_{\boldsymbol{i}} q^2(\boldsymbol{i}) \phi_r(\boldsymbol{i}) \phi_l(\boldsymbol{i})$$

2. Dual representation



 $m{C}$ is covariance of ϕ under $\Pr(m{i}) \propto q^2(m{i})$

• Can compute feature covariance using message passing **if** q is a tree

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- Use special semiring sum-product [Li & Eisner,09]

- Can compute feature covariance using message passing if q is a tree
- Use special semiring sum-product [Li & Eisner,09]
- Linear in number of nodes
- Quadratic in number of diversity features D
 O(D² log N)



- Images from TV shows
 - 3+ people/image, similar scale, hand labeled
- Trained quality model, spatial diversity model

















Pose accuracy





Determinantal point processes Quality, diversity, and learning Sampling k-DPPs Structured DPPs

News threading



Apr 3: Instagram reaches 30 million users, releases Android version

News happens

Apr 9: Facebook buys Instagram for \$1 billion

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News happens





social tax security democrats rove accounts

owen nominees senate democrats judicial filibusters

israel palestinian iraqi israeli gaza abbas baghdad

pope vatican church parkinson

Jan 08 Jan 28 Feb 17 Mar 09 Mar 29 Apr 18 May 08 May 28 Jun 17



Feb 24: Parkinson's Disease Increases Risks to Pope
Feb 26: Pope's Health Raises Questions About His Ability to Lead
Mar 13: Pope Returns Home After 18 Days at Hospital
Apr 01: Pope's Condition Worsens as World Prepares for End of Papacy
Apr 02: Pope, Though Gravely III, Utters Thanks for Prayers
Apr 18: Europeans Fast Falling Away from Church
Apr 20: In Developing World, Choice [of Pope] Met with Skepticism
May 18: Pope Sends Message with Choice of Name

Dynamic topic model

hotel kitchen casa inches post shade monica closet

mets rangers dodgers delgado martinez astacio angels mientkiewicz

social security accounts retirement benefits tax workers 401 payroll

palestinian israel baghdad palestinians sunni korea gaza israeli

cancer heart breast women disease aspirin risk study

Jan 08 Jan 28 Feb 17 Mar 09 Mar 29 Apr 18 May 08 May 28 Jun 17

[Blei & Lafferty, 2006]



Jan 11: Study Backs Meat, Colon Tumor Link Feb 07: Patients Still Don't Know How Often Women Get Heart Disease Mar 07: Aspirin Therapy Benefits Women, but Not the Way It Aids Men Mar 16: Radiation Therapy Doesn't Increase Heart Disease Risk Apr 11: Personal Health: Women Struggle for Parity of the Heart May 16: Black Women More Likely to Die from Breast Cancer May 24: Studies Bolster Diet, Exercise for Breast Cancer Patients Jun 21: Another Reason Fish is Good for You

[Blei & Lafferty, 2006]

News threading

- Input: large news corpus
- Output: threads of articles



- Each thread narrates a major story
- Threads are diverse to cover many stories
- Combine k-DPPs, structured DPPs, and volume-preserving random projections to scale

Scale

• ~35,000 articles per six month time period

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- About 10³⁶⁰ possible sets of threads
- D = 36,356-dimensional diversity features

Scale

- ~35,000 articles per six month time period
- About 10³⁶⁰ possible sets of threads
- D = 36,356-dimensional diversity features
- Naively, each second-order message is 200 TB
- Using random projections to approximate volumes
 We show need only log(# articles) projections

System	k-means
Rouge1	16.5
Rouge2	0.69
Rouge-SU4	3.76
Coherence	2.73

System	k-means	DTM	
Rouge1	16.5	14.7	
Rouge2	0.69	0.75	
Rouge-SU4	3.76	3.44	
Coherence	2.73	3.19	

System	k-means	DTM	k-SDPP
Rouge1	16.5	14.7	17.2
Rouge2	0.69	0.75	0.89
Rouge-SU4	3.76	3.44	3.98
Coherence	2.73	3.19	3.31

System	k-means	DTM	k-SDPP
Rouge1	16.5	14.7	17.2
Rouge2	0.69	0.75	0.89
Rouge-SU4	3.76	3.44	3.98
Coherence	2.73	3.19	3.31
Runtime (s)	626	19,434	252







- DPPs capture **global**, **negative** correlations
- Efficient normalization, marginals, sampling
- Our contributions:
 - representation
 - learning
 - inference
 - structure

make DPPs useful for modeling real-world data.
Papers, Tutorial, Code

- Relevant Papers: see my webpage
 (NIPS10, UAI11, ICML11, EMNLP12, NIPS12)
- Tutorial:

<u>http://arxiv.org/abs/1207.6083</u> (117 pages)

• Matlab Code:

http://www.cis.upenn.edu/~kulesza/code/dpp.tgz