

A Review of t -exponential family

The t -exponential family has been regarded as a useful generalization of the exponential family. To introduce the t -exponential family, one need to first define the t -exponential function and t -logarithm function,

$$\exp_t(x) = \begin{cases} \exp(x) & \text{if } t = 1 \\ [1 + (1-t)x]_+^{\frac{1}{1-t}} & \text{otherwise.} \end{cases} \quad (49)$$

$$\log_t(x) := \begin{cases} \log(x) & \text{if } t = 1 \\ (x^{1-t} - 1)/(1-t) & \text{otherwise.} \end{cases} \quad (50)$$

where $[x]_+$ be x if the $x > 0$ and 0 otherwise. Figure 4 depicts the \exp_t function, which shows a slower decay than the \exp function for $t > 1$.

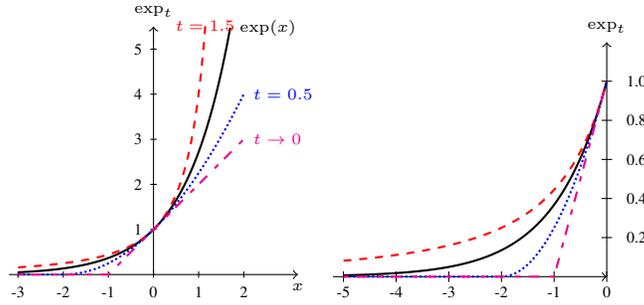


Figure 4: Left: \exp_t Function. Right: Zoom of \exp_t function in domain of $[-5,0]$.

The t -exponential family is then defined as

$$p(x; \theta) := \exp_t(\langle \Phi(x), \theta \rangle - g_t(\theta)). \quad (51)$$

Although $g_t(\theta)$ cannot usually be analytically obtained, it still preserves convexity. In addition, it is very close to being a moment generating function,

$$\nabla_{\theta} g_t(\theta) = \mathbb{E}_q[\Phi(x)]. \quad (52)$$

where $q(x)$ is called the escort distribution of $p(x)$, which is defined as:

$$q(x; \theta) := p(x; \theta)^t / Z(\theta) \quad (53)$$

Here $Z(\theta) = \int p^t(x; \theta) dx$ is the normalizing constant which ensures that the escort distribution integrates to 1. A general version of this result appears as Lemma 3.8 in Sears [12] and a version specialized to the generalized ϕ -exponential families appears as Proposition 5.2 in [17].

A prominent member of the t -exponential family is the Student's t -distribution [13] as shown in the following example.

Example 5 (Student's t -distribution) A k -dimensional Student's t -distribution $p(\mathbf{x}) = St(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma}, v)$ with $v > 2$ degrees of freedom has the following probability density function:

$$St(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma}, v) = \frac{\Gamma((v+k)/2)}{(\pi v)^{k/2} \Gamma(v/2) |\boldsymbol{\Sigma}|^{1/2}} \cdot (1 + (\mathbf{x} - \boldsymbol{\mu})^\top (v \boldsymbol{\Sigma})^{-1} (\mathbf{x} - \boldsymbol{\mu}))^{-(v+k)/2}. \quad (54)$$

Let $-(v+k)/2 = 1/(1-t)$ and

$$\Psi = \left(\frac{\Gamma((v+k)/2)}{(\pi v)^{k/2} \Gamma(v/2) |\boldsymbol{\Sigma}|^{1/2}} \right)^{-2/(v+k)}$$

then (54) becomes

$$St(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma}, v) = (1 + (1 - t) \langle \Phi(\mathbf{x}), \boldsymbol{\theta} \rangle - g_t(\boldsymbol{\theta}))^{1/(1-t)} = \exp_t(\langle \Phi(\mathbf{x}), \boldsymbol{\theta} \rangle - g_t(\boldsymbol{\theta})).$$

where

$$\begin{aligned} \mathbf{K} &= (v \boldsymbol{\Sigma})^{-1}, \Phi(\mathbf{x}) = [\mathbf{x}; \mathbf{x} \mathbf{x}^\top], \boldsymbol{\theta} = [\boldsymbol{\theta}_1, \boldsymbol{\theta}_2] \\ \boldsymbol{\theta}_1 &= -2\Psi \mathbf{K} \boldsymbol{\mu} / (1 - t), \boldsymbol{\theta}_2 = \Psi \mathbf{K} / (1 - t) \\ g_t(\boldsymbol{\theta}) &= -\left(\frac{\Psi}{1 - t}\right) (\boldsymbol{\mu}^\top \mathbf{K} \boldsymbol{\mu} + 1) + \frac{1}{1 - t} \end{aligned}$$

The escort of Student's t -distribution is,

$$q(\mathbf{x}; \boldsymbol{\theta}) = \frac{1}{Z} St(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma}, v)^t = St(\mathbf{x}; \boldsymbol{\mu}, v \boldsymbol{\Sigma} / (v + 2), v + 2)$$

Interestingly, the mean of the Student's t -pdf is $\boldsymbol{\mu}$, and its variance is $v \boldsymbol{\Sigma} / (v - 2)$ while the mean and variance of the escort are $\boldsymbol{\mu}$ and $\boldsymbol{\Sigma}$ respectively.

B Proof of Theorem 2

Theorem For any μ , define $\theta(\mu)$ (if exists) to be the parameter of the t -exponential family s.t.

$$\mu = \mathbb{E}_{q(x; \theta(\mu))} [\Phi(x)] = \int \Phi(x) q(x; \theta(\mu)) dx. \quad (55)$$

$$\text{Then } g_t^*(\mu) = \begin{cases} -H_t(p(x; \theta(\mu))) & \text{if } \theta(\mu) \text{ exists} \\ +\infty & \text{otherwise.} \end{cases} \quad (56)$$

where $g_t^*(\mu)$ denotes the Fenchel dual of $g_t(\theta)$. By duality it also follows that

$$g_t(\theta) = \sup_{\mu} \{\langle \mu, \theta \rangle - g_t^*(\mu)\}. \quad (57)$$

Proof In view of (3) and (9),

$$\mu = \mathbb{E}_{q(x; \theta(\mu))} [\Phi(x)] = \nabla_{\theta} g_t(\theta).$$

We only need to consider the case when $\theta(\mu)$ exists since otherwise $g_t^*(\mu)$ is trivially defined as $+\infty$. When $\theta(\mu)$ exists, clearly $\theta(\mu) \in (\nabla g_t)^{-1}(\mu)$. Therefore, we have,

$$\begin{aligned} \sup_{\theta} \{\langle \mu, \theta \rangle - g_t(\theta)\} &= \sup_{\theta} \{\langle \mathbb{E}_{q(x; \theta(\mu))} [\Phi(x)], \theta \rangle - g_t(\theta)\} \\ &= \langle \mathbb{E}_{q(x; \theta(\mu))} [\Phi(x)], \theta(\mu) \rangle - g_t(\theta(\mu)) \end{aligned} \quad (58)$$

$$\begin{aligned} &= \int q(x; \theta(\mu)) (\langle \Phi(x), \theta(\mu) \rangle - g_t(\theta(\mu))) dx \\ &= \int q(x; \theta(\mu)) \log_t p(x; \theta(\mu)) dx \\ &= -H_t(p(x; \theta(\mu))) \end{aligned} \quad (59)$$

Equation (58) follows because of the duality between $\theta(\mu)$ and μ , while (59) is because $\log_t p(x; \theta(\mu)) = (\langle \Phi(x), \theta(\mu) \rangle - g_t(\theta(\mu)))$. ■

C Proof of Theorem 4

Theorem The relative t -entropy is the Bregman divergence defined on the negative t -entropy $-H_t(p)$.

Proof First, we know the concavity of H_t from Theorem 2 which leads to the convexity of $-H_t$. In addition, since $p(x)$ and $q(x)$ are one-to-one mapped, $H_t(p)$ can also work with $q(x)$ equivalently. Let us take the functional derivative of $H_t(p)$ with respect to the $q(x)$,

$$\begin{aligned} \frac{dH_t(p(x))}{dq(x)} &= - \frac{d \left(\int q(z) \log_t p(z) dz \right)}{dq(x)} \\ &= - \log_t p(x) - \int q(z) \frac{d \log_t p(z)}{dq(x)} dz \\ &= - \log_t p(x) - \int \frac{q(z)}{p(z)^t} \frac{dp(z)}{dq(x)} dz \end{aligned} \quad (60)$$

$$= - \log_t p(x) - \frac{1}{\int p(z)^t dz} \int \frac{dp(z)}{dq(x)} dz \quad (61)$$

$$= - \log_t p(x) \quad (62)$$

where, (60) comes from $d \log_t(x)/dx = 1/x^t$ by definition of \log_t function; (61) is because $q(z) = p(z)^t / \int p(z)^t dz$; and (62) is because $\int p(z) dz = 1$.

Then the Bregman divergence between two distributions $p(x)$ and $\tilde{p}(x)$ is defined based on their escort, using the fact that $-H_t(p)$ is a convex function:

$$\begin{aligned} D_t(p \| \tilde{p}) &= -H_t(p) + H_t(\tilde{p}) - \int \frac{dH_t(\tilde{p}(x))}{d\tilde{q}(x)} (\tilde{q}(x) - q(x)) \\ &= \int q(x) \log_t p(x) - \tilde{q}(x) \log_t \tilde{p}(x) - \log_t \tilde{p}(x) (q(x) - \tilde{q}(x)) dx \\ &= \int q(x) \log_t p(x) - q(x) \log_t \tilde{p}(x) dx \end{aligned}$$

■

D Mean field approximation in the t -exponential family

Mean field method is another widely used deterministic approximate method. Consider the N -dimensional multivariate t -exponential family of distribution

$$p(x; \theta) = \exp_t (\langle \Phi(x), \theta \rangle - g_t(\theta)).$$

where $x = (x_1, \dots, x_N)$. Similar to the case of the exponential family [2], the approximation error incurred as a result of replacing p by \tilde{p} is given by the relative t -entropy

$$g_t(\theta) - \sup_{\tilde{\mu}} \left\{ \langle \tilde{\mu}, \theta \rangle + H_t(\tilde{p}(x; \tilde{\theta}(\tilde{\mu}))) \right\} = \inf_{\tilde{\mu}} D_t(\tilde{p} \| p). \quad (63)$$

where

$$\tilde{\mu} = \int \Phi(x) \tilde{q}(x; \tilde{\theta}(\tilde{\mu})) dx = \mathbb{E}_{\tilde{q}}[\Phi(x)]$$

Note that unlike minimizing $D_t(p \| \tilde{p})$ in the previous method that we introduced, the mean field method (63) is attempting to minimize $D_t(\tilde{p} \| p)$. As in the exponential family, we choose to approximate $p(x; \theta)$ by

$$\begin{aligned} \tilde{p}(x; \tilde{\theta}(\tilde{\mu})) &= \prod_{n=1}^N \tilde{p}_n(x_n; \tilde{\theta}_n), \text{ where} \\ \tilde{p}_n(x_n; \tilde{\theta}_n) &= \exp_t \left(\langle \Phi_n(x_n), \tilde{\theta}_n \rangle - g_{t,n}(\tilde{\theta}_n) \right). \end{aligned} \quad (64)$$

If we fix a $n \in \{1, \dots, N\}$ and denote $\tilde{p}_j = \tilde{p}_j(x_j; \tilde{\theta}_j)$, and \tilde{q}_j the corresponding escort distribution, then one can rewrite the KL divergence as

$$D_t(\tilde{p} \| p) = \int \tilde{q}_n \left\{ \int \log_t \tilde{p}(x; \tilde{\theta}) \prod_{j \neq n} \tilde{q}_j dx_j \right\} dx_n - \int \tilde{q}_n \left\{ \int \log_t p(x; \theta) \prod_{j \neq n} \tilde{q}_j dx_j \right\} dx_n.$$

If we keep all $\tilde{\theta}_j$ for $j \neq n$ fixed, then the KL divergence is minimized by setting

$$\int \log_t \tilde{p}(x; \tilde{\theta}) \prod_{j \neq n} \tilde{q}_j dx_j = \int \log_t p(x; \theta) \prod_{j \neq n} \tilde{q}_j dx_j + \text{const.} \quad (65)$$

Using the fact that $\int \prod_{j \neq n} \tilde{q}_j dx_j = 1$, we can write

$$\begin{aligned} \int \log_t \tilde{p}(x; \tilde{\theta}) \prod_{j \neq n} \tilde{q}_j dx_j &= \frac{1}{1-t} \int \tilde{p}^{1-t}(x; \tilde{\theta}) \prod_{j \neq n} \tilde{q}_j dx_j - \frac{1}{1-t} \\ \int \log_t p(x; \theta) \prod_{j \neq n} \tilde{q}_j dx_j &= \frac{1}{1-t} \int p^{1-t}(x; \theta) \prod_{j \neq n} \tilde{q}_j dx_j - \frac{1}{1-t}. \end{aligned}$$

Since $p(x; \theta)$ is t -exponential family,

$$\begin{aligned} \int p^{1-t}(x; \theta) \prod_{j \neq n} \tilde{q}_j dx_j &= \int (1 + (1-t) \langle \Phi(x), \theta \rangle - g_t(\theta)) \prod_{j \neq n} \tilde{q}_j dx_j \\ &= \left(1 + (1-t) \left(\langle \mathbb{E}_{\tilde{q}_{j \neq n}} [\Phi(x)], \theta \rangle - g_t(\theta) \right) \right), \end{aligned} \quad (66)$$

where we defined $\mathbb{E}_{\tilde{q}_{j \neq n}} [\Phi(x)] = \int \Phi(x) \prod_{j \neq n} \tilde{q}_j dx_j$. Similarly,

$$\begin{aligned} &\int \tilde{p}^{1-t}(x; \tilde{\theta}) \prod_{j \neq n} \tilde{q}_j dx_j \\ &= \int \left(1 + (1-t) \langle \Phi_n(x_n), \tilde{\theta}_n \rangle - g_{t,n}(\tilde{\theta}_n) \right) \\ &\quad \prod_{j \neq n} \left(1 + (1-t) \langle \Phi_j(x_j), \tilde{\theta}_j \rangle - g_{t,j}(\tilde{\theta}_j) \right) \tilde{q}_j dx_j \\ &= \left(1 + (1-t) \left(\langle \Phi_n(x_n), \tilde{\theta}_n \rangle - g_{t,n}(\tilde{\theta}_n) \right) \right) \\ &\quad \prod_{j \neq n} \left(1 + (1-t) \left(\langle \mathbb{E}_{\tilde{q}_j} [\Phi_j(x_j)], \tilde{\theta}_j \rangle - g_{t,j}(\tilde{\theta}_j) \right) \right), \end{aligned} \quad (67)$$

where we defined $\mathbb{E}_{\tilde{q}_j} [\Phi_j(x_j)] = \int \Phi_j(x_j) \tilde{q}_j dx_j$. Putting together (66) and (67) by using (65) yields

$$\begin{aligned} &\left(1 + (1-t) \left(\langle \mathbb{E}_{\tilde{q}_{j \neq n}} (\Phi(x)), \theta \rangle - g_t(\theta) \right) \right) \\ &= \left(1 + (1-t) \left(\langle \Phi_n(x_n), \tilde{\theta}_n \rangle - g_{t,n}(\tilde{\theta}_n) \right) \right) \\ &\quad \prod_{j \neq n} \left(1 + (1-t) \left(\langle \mathbb{E}_{\tilde{q}_j} [\Phi_j(x_j)], \tilde{\theta}_j \rangle - g_{t,j}(\tilde{\theta}_j) \right) \right) + \text{const.} \end{aligned}$$

Absorbing all the terms which do not depend on x_n into the constant, we can rewrite the update equation for the t -exponential distributions as

$$\langle \Phi_n(x_n), \tilde{\theta}_n \rangle = \langle \mathbb{E}_{\tilde{q}_{j \neq n}} [\Phi(x)], \theta \rangle \prod_{j \neq n} \exp_t \left(\langle \mathbb{E}_{\tilde{q}_j} [\Phi_j(x_j)], \tilde{\theta}_j \rangle - g_{t,j}(\tilde{\theta}_j) \right)^{t-1} + \text{const.}$$

E Mean field approximation on the multivariate Student's t -distribution

Suppose we want to approximate a k -dimensional Student's t -distribution with degree of freedom v and parameters $\boldsymbol{\mu}$ and $\boldsymbol{\Sigma}$ as in (54) by k one-dimensional Student's t -distributions with degree of freedom \tilde{v} . Recall that the t parameter of the \exp_t distribution and the degree of freedom v of the Student's t -distribution are related by $\frac{1}{t-1} = \frac{v+k}{2}$. Therefore, we need to set $\frac{1}{t-1} = \frac{v+k}{2} = \frac{\tilde{v}+1}{2}$, which yields $\tilde{v} = v + k - 1$. We now write the approximating distribution as $\tilde{p}(x; \tilde{\theta}) = \prod_n \tilde{p}_n(x_n; \tilde{\theta}_n)$ where

$$\tilde{p}_n(x_n; \tilde{\theta}_n) = \exp_t \left(\left\langle \tilde{\theta}_n, \Phi_n(x_n) \right\rangle - \tilde{g}_{t,n}(\tilde{\theta}_n) \right).$$

If we define $\tilde{K}_n = (\tilde{v} \tilde{\sigma}_n^2)^{-1}$ and

$$\tilde{\Psi}_n = \left(\frac{\Gamma((\tilde{v}+1)/2)}{\Gamma(\tilde{v}/2)(\pi \tilde{v} \tilde{\sigma}_n^2)^{1/2}} \right)^{-2/(\tilde{v}+1)}$$

then,

$$\tilde{g}_{t,n}(\tilde{\theta}_n) = - \left(\tilde{\Psi}_n \tilde{K}_n \tilde{\mu}_n^2 + \tilde{\Psi}_n - 1 \right) / (1-t).$$

Furthermore, $\Phi_n(x_n) = [x_n; x_n^2]$ and $\tilde{\theta}_n = [\tilde{\theta}_{n,1}; \tilde{\theta}_{n,2}]$ with $\tilde{\theta}_{n,1} = -2\tilde{\Psi}_n \tilde{K}_n \tilde{\mu}_n / (1-t)$ and $\tilde{\theta}_{n,2} = \tilde{\Psi}_n \tilde{K}_n / (1-t)$. Now we can write

$$\begin{aligned} \left\langle \tilde{\theta}_n, \Phi_n(x_n) \right\rangle &= \frac{1}{1-t} \tilde{\Psi}_n \cdot \left(-2\tilde{K}_n \tilde{\mu}_n x_n + \tilde{K}_n x_n^2 \right) \\ \left\langle \theta, \mathbb{E}_{\tilde{q}_{j \neq n}}[\Phi(\mathbf{x})] \right\rangle &= \frac{1}{1-t} \Psi \cdot \left(-2\boldsymbol{\mu}^\top \mathbf{K} \mathbb{E}_{\tilde{q}_{j \neq n}}[\mathbf{x}] + \text{tr} \left(\mathbf{K} \mathbb{E}_{\tilde{q}_{j \neq n}}[\mathbf{x} \mathbf{x}^\top] \right) \right) \\ &= \frac{1}{1-t} \Psi \cdot \left(-2\boldsymbol{\mu}^\top \mathbf{k}_n x_n + 2\tilde{\boldsymbol{\mu}}_{j \neq n}^\top \mathbf{k}_{j \neq n, n} x_n + k_{nn} x_n^2 \right) + \text{const.} \end{aligned}$$

where $\tilde{\boldsymbol{\mu}}_{j \neq n}$ denotes the vector $\{\tilde{\mu}_j\}_{j=1 \dots k, j \neq n}$, \mathbf{k}_n denotes the n -th column of \mathbf{K} , and $\mathbf{k}_{j \neq n, n}$ denotes the n -th column of \mathbf{K} after its n -th element is deleted. Recall that $\tilde{\mu}_j = \mathbb{E}_{\tilde{q}_j}[x_j]$ and $\tilde{\sigma}_j^2 = \mathbb{E}_{\tilde{q}_j}[x_j^2] - \mathbb{E}_{\tilde{q}_j}[x_j]^2$. Therefore

$$\begin{aligned} \exp_t \left(\left\langle \tilde{\theta}_j, \mathbb{E}_{\tilde{q}_j}[\Phi_j(x_j)] \right\rangle - \tilde{g}_{t,j}(\tilde{\theta}_j) \right) &= \exp_t \left(\frac{\tilde{\Psi}_j \tilde{K}_j}{1-t} \cdot \left(-2\tilde{\mu}_j \mathbb{E}_{\tilde{q}_j}[x_j] + \mathbb{E}_{\tilde{q}_j}[x_j^2] \right) - \tilde{g}_{t,j}(\tilde{\theta}_j) \right) \\ &= \exp_t \left(\frac{\tilde{\Psi}_j \tilde{K}_j}{1-t} \left(-2\tilde{\mu}_j^2 + \tilde{\sigma}_j^2 \right) - \tilde{g}_{t,j}(\tilde{\theta}_j) \right) \\ &= \exp_t \left(\frac{1}{1-t} \left(\frac{\tilde{\Psi}_j}{\tilde{v}} + \tilde{\Psi}_j - 1 \right) \right). \end{aligned}$$

The last line follows because $\tilde{K}_n = (\tilde{v} \tilde{\sigma}_n^2)^{-1}$ and by expanding $\tilde{g}_{t,j}(\tilde{\theta}_j)$.

Putting everything together, the iterative updates for the Student's t -distribution are given by

$$\begin{aligned} \tilde{\mu}_n &= \frac{1}{k_{nn}} \left(-2\boldsymbol{\mu}^\top \mathbf{k}_n + 2\tilde{\boldsymbol{\mu}}_{j \neq n}^\top \mathbf{k}_{j \neq n, n} \right) \\ (\tilde{\sigma}_n)^2 &= \left(\tilde{K}_n \tilde{\Psi}_n \right)^{-(\tilde{v}+1)/\tilde{v}} \cdot \frac{\Gamma(\tilde{v}/2)^{2/\tilde{v}} \pi^{1/\tilde{v}}}{\Gamma((\tilde{v}+1)/2)^{2/\tilde{v}} \tilde{v}} \end{aligned}$$

$$\text{where, } \tilde{K}_n \tilde{\Psi}_n = \Psi k_{nn} \prod_{j \neq n} \exp_t \left(\frac{1}{1-t} \left(\frac{\tilde{\Psi}_j}{\tilde{v}} + \tilde{\Psi}_j - 1 \right) \right)^{t-1}$$

To empirically validate the above updates, we use a 10-dimensional Student's t -distribution with degrees of freedom $v = 5$, which corresponds to setting $t = 1.13$. Overall 500 variational updates were made and the negative relative entropy $(-D_t(\tilde{p} \| p))$ is plotted as a function of the number of iterations in Figure 5. The graph shows that the approximate distribution monotonically gets close to the real distribution until it hits a stationary point. The stationary point indicates the optimal product of one dimensional Student's t -distributions which approximate the multi-dimensional Student's t -distribution.

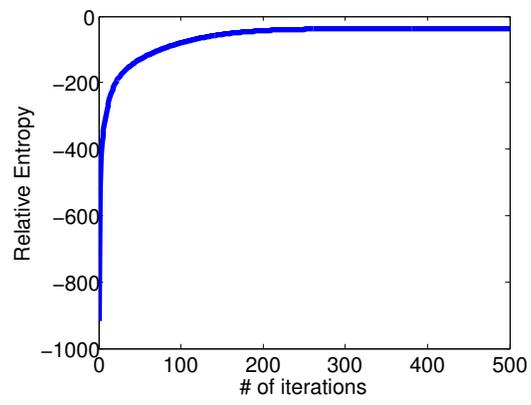


Figure 5: Negative relative entropy vs. the number of mean field updates