

Revisiting Reweighted Wake-Sleep for Models with Stochastic Control Flow

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Abstract

Stochastic control-flow models (SCFMs) are a class of generative models that involve branching on choices from discrete random variables. Amortized gradient-based learning of SCFMs is challenging as most approaches targeting discrete variables rely on their continuous relaxations—which can be intractable in SCFMs, as branching on relaxations requires evaluating *all* (exponentially many) branching paths. Tractable alternatives mainly combine REINFORCE with complex control-variate schemes to improve the variance of naïve estimators. Here, we revisit the reweighted wake-sleep (RWS) [5] algorithm, and through extensive evaluations, show that it outperforms current state-of-the-art methods in learning SCFMs. Further, in contrast to the importance weighted autoencoder, we observe that RWS learns better models *and* inference networks with increasing numbers of particles. Our results suggest that RWS is a competitive, often preferable, alternative for learning SCFMs.

1 INTRODUCTION

Stochastic control-flow models (SCFMs) describe generative models that employ branching (i.e., the use of `if / else / cond` statements) on choices from discrete random variables. Recent years have seen such models gain relevance, particularly in the domain of deep probabilistic programming [2, 49, 52, 57, Ch. 7], which allows combining neural networks with generative models expressing arbitrarily complex control flow. SCFMs are encountered in a wide variety of tasks including tracking and prediction [29, 41], clustering [45], topic modeling [3], model structure learning [1], counting [14], attention

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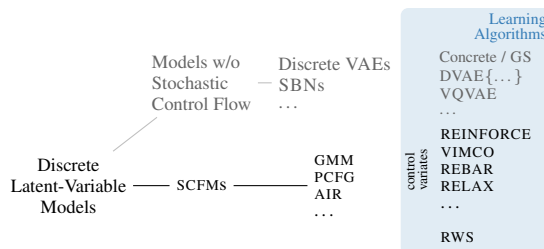


Figure 1: An overview of learning algorithms for discrete latent-variable models, with focus on SCFMs.

[60], differentiable data structures [17–19], speech & language modeling [7, 24], and concept learning [25, 30].

While a variety of approaches for amortized gradient-based learning (targeting model evidence lower bound (ELBO)) exist for models using discrete random variables, the majority rely on continuous relaxations of the discrete variables [e.g. 23, 34, 48, 55, 56, 58], enabling gradient computation through reparameterization [27, 46]. The models used by these approaches typically do not involve any control flow on discrete random choices, instead choosing to feed choices from their continuous relaxations directly into a neural network, thereby facilitating the required learning.

In contrast, SCFMs do not lend themselves to continuous-relaxation-based approaches due to the explicit branching requirement on choices from the discrete variables. Consider for example a simple SCFM—a two-mixture Gaussian mixture model (GMM). Computing the ELBO for this model involves choosing mixture identity (Bernoulli). Since a sample from a relaxed variable denotes a point on the surface of a probability simplex (e.g. [0.2, 0.8] for a Bernoulli random variable), instead of its vertices (0 or 1), computing the ELBO would need evaluation of both branches, weighting the resulting computation under each branch appropriately. This process can very quickly become intractable for more complex SCFMs, as it requires evaluation of *all* possible branches in the computation, of which there may be *exponentially* many, as illustrated in Figure 2.

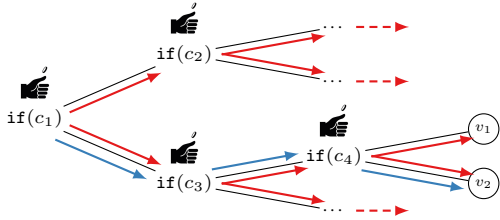


Figure 2: The challenge faced by continuous-relaxation methods on SCFMs—requiring exploration of **all branches**, in contrast to exploring only **one branch** at a time. Stochastic control flow proceeds through discrete choices (c_i) yielding values (v_i).

Alternatives to continuous-relaxation methods mainly involve the use of the importance weighted auto-encoder (IWAE) [6] framework, employing the REINFORCE [59] gradient estimator, combined with control-variate schemes [16, 20, 37, 38, 53] to help decrease the variance of the naïve estimator. Although this approach ameliorates the problem with continuous relaxations in that it does not require evaluation of all branches, it has other drawbacks. Firstly, with more particles, the IWAE estimator adversely impacts inference-network quality, consequently impeding model learning [44]. Secondly, its practical efficacy can still be limited due to high variance and the requirement to design and optimize a separate neural network (c.f. § 4.3).

Having characterized the class of models we are interested in (c.f. Figure 1), and identified a range of current approaches (along with their characteristics) that might apply to such models, we revisit reweighted wake-sleep (RWS) [5]. Comparing extensively with state-of-the-art methods for learning in SCFMs, we demonstrate its efficacy in learning better generative models and inference networks, using lower variance gradient estimators, over a range of computational budgets. To this end, we first review state-of-the-art methods for learning deep generative models with discrete latent variables (§ 2). We then revisit RWS (§ 3) and present an extensive evaluation of these methods (§ 4) on i) a probabilistic context free grammar (PCFG) model on sentences, ii) the Attend, Infer, Repeat (AIR) model [14] to perceive and localize multiple MNIST digits, and iii) a pedagogical GMM example that exposes a shortcoming of RWS which we then design a fix for. Our experiments confirm RWS as a competitive, often preferable, alternative for learning SCFMs.

2 BACKGROUND

Consider data $(x^{(n)})_{n=1}^N$ sampled from a true (unknown) generative model $p(x)$, a family of generative models $p_\theta(z, x)$ of latent variable z and observation x parameterized by θ and a family of inference networks $q_\phi(z|x)$ parameterized by ϕ . We aim to learn the generative model by maximizing the marginal likelihood over data:

$\theta^* = \arg \max_\theta \frac{1}{N} \sum_{n=1}^N \log p_\theta(x^{(n)})$. Simultaneously, we would like to learn an inference network $q_\phi(z|x)$ that amortizes inference given observation x ; i.e., $q_\phi(z|x)$ maps an observation x to an approximation of $p_{\theta^*}(z|x)$. Amortization ensures this function evaluation is cheaper than performing approximate inference of $p_{\theta^*}(z|x)$ from scratch. Our focus here is on such joint learning of generative model and inference network, here referred to as “learning a deep generative model”, although we note that other approaches exist that learn the generative model [15, 39] or inference network [32, 43] in isolation.

We begin by reviewing IWAEs [6] as a general approach for learning deep generative models using stochastic gradient descent (SGD) methods, focusing on generative-model families with discrete latent variables, for which the naïve gradient estimator’s high variance impedes learning. We also review control-variate and continuous-relaxation methods for gradient-variance reduction. IWAEs coupled with such gradient-variance reduction methods are currently the dominant approach for learning deep generative models with discrete latent variables.

2.1 IMPORTANCE WEIGHTED AUTOENCODERS

Burda et al. [6] introduce the IWAE, maximizing the mean ELBOs over data, $\frac{1}{N} \sum_{n=1}^N \text{ELBO}_{\text{IS}}^K(\theta, \phi, x^{(n)})$, where, for K particles,

$$\text{ELBO}_{\text{IS}}^K(\theta, \phi, x) = \mathbb{E}_{Q_\phi(z_{1:K}|x)} \left[\log \left(\frac{1}{K} \sum_{k=1}^K w_k \right) \right], \quad (1)$$

$$Q_\phi(z_{1:K}|x) = \prod_{k=1}^K q_\phi(z_k|x), \quad w_k = \frac{p_\theta(z_k, x)}{q_\phi(z_k|x)}.$$

When $K = 1$, this reduces to the variational auto-encoder (VAE) [27, 46]. Burda et al. [6] show that $\text{ELBO}_{\text{IS}}^K(\theta, \phi, x)$ is a lower bound on $\log p_\theta(x)$ and that increasing K leads to a tighter lower bound. Further, tighter lower bounds arising from increasing K improve learning of the generative model, but impair learning of the inference network [44], as the signal-to-noise ratio of θ ’s gradient estimator is $O(\sqrt{K})$ whereas ϕ ’s is $O(1/\sqrt{K})$. Note that although Tucker et al. [54] solve this for reparameterizable distributions, the issue persists for discrete distributions. Consequently, poor learning of the inference network, beyond a certain point (large K), can actually impair learning of the generative model as well; a finding we explore in § 4.3.

Optimizing the IWAE objective using SGD methods requires unbiased gradient estimators of $\text{ELBO}_{\text{IS}}^K(\theta, \phi, x)$ with respect to θ and ϕ [47]. $\nabla_\theta \text{ELBO}_{\text{IS}}^K(\theta, \phi, x)$ is estimated by evaluating $\nabla_\theta \log \hat{Z}_K$ using samples $z_{1:K} \sim Q_\phi(\cdot|x)$, where $\hat{Z}_K = \frac{1}{K} \sum_{k=1}^K w_k$. $\nabla_\phi \text{ELBO}_{\text{IS}}^K(\theta, \phi, x)$

is estimated similarly for models with reparameterizable latents, discrete (and other non-reparameterizable) latents require the REINFORCE gradient estimator [59]

$$g_{\text{REINFORCE}} = \underbrace{\log \hat{Z}_K \nabla_{\phi} \log Q_{\phi}(z_{1:K}|x)}_{\textcircled{1}} + \underbrace{\nabla_{\phi} \log \hat{Z}_K}_{\textcircled{2}}. \quad (2)$$

2.2 CONTINUOUS RELAXATIONS AND CONTROL VARIATES

Since the gradient estimator in (2) typically suffers from high variance, mainly due to the effect of $\textcircled{1}$, a number of approaches have been developed to ameliorate the issue. These can be broadly categorized into approaches that directly transform the discrete latent variables (continuous relaxations), or approaches that target improvement of the naïve REINFORCE estimator (control variates).

Continuous Relaxations: Here, discrete variables are transformed to enable reparameterization [27, 46], helping reduce gradient-estimator variance. Approaches span the Gumbel distribution [23, 34], spike-and-X transforms [48], overlapping exponentials [56], and generalized overlapping exponentials for tighter bounds [55].

Besides difficulties inherent to such methods, such as tuning temperature parameters, or the suitability of undirected Boltzmann machine priors, these methods are not well suited for learning SCFMs as they generate samples on the surface of a probability simplex rather than its vertices. For example, sampling from a transformed Bernoulli distribution yields samples of the form $[\alpha, (1 - \alpha)]$ rather than simply 0 or 1—the latter form required for branching. With relaxed samples, as illustrated in Figure 2, one would need to execute *all* the exponentially many discrete-variable driven branches in the model, weighting each branch appropriately—something that can quickly become infeasible for even moderately complex models. However, for purposes of comparison, for relatively simple SCFMs, one could apply methods involving continuous relaxations, as demonstrated in § 4.3.

Control Variates: Here, approaches build on the REINFORCE estimator for the IWAE ELBO objective, designing control-variate schemes to reduce the variance of the naïve estimator. Variational inference for Monte Carlo objectives (VIMCO) [38] eschews designing an explicit control variate, instead exploiting the particle set obtained in IWAE. It replaces $\textcircled{1}$ with

$$\textcircled{1}_{\text{VIMCO}} = \sum_{k=1}^K (\log \hat{Z}_K - \Upsilon_{-k}) \nabla_{\phi} \log q_{\phi}(z_k|x), \quad (3)$$

$$\Upsilon_{-k} = \log \frac{1}{K} \left(\exp \left(\frac{1}{K-1} \sum_{\ell \neq k} \log w_{\ell} \right) + \sum_{\ell \neq k} w_{\ell} \right)$$

where $\Upsilon_{-k} \perp\!\!\!\perp z_k$ and highly correlated with $\log \hat{Z}_K$.

Finally, assuming z_k is a discrete random variable with C categories¹, REBAR [53] and RELAX [16] improve on Mnih and Gregor [37] and Gu et al. [20], replacing $\textcircled{1}$ as

$$\textcircled{1}_{\text{RELAX}} = \left(\log \hat{Z}_K - c_{\rho}(\tilde{g}_{1:K}) \right) \nabla_{\phi} \log Q_{\phi}(z_{1:K}|x) + \nabla_{\phi} c_{\rho}(g_{1:K}) - \nabla_{\phi} c_{\rho}(\tilde{g}_{1:K}), \quad (4)$$

where g_k is a C -dimensional vector of reparameterized Gumbel random variates, z_k is a one-hot argmax function of g_k , and \tilde{g}_k is a vector of reparameterized conditional Gumbel random variates conditioned on z_k . The conditional Gumbel random variates are a form of Rao-Blackwellization used to reduce variance. The control variate c_{ρ} , parameterized by ρ , is optimized to minimize the gradient variance estimates along with the main ELBO optimization, leading to state-of-the-art performance on, for example, sigmoid belief networks [40]. The main difficulty in using this method is choosing a suitable family of c_{ρ} , as some choices lead to higher variance despite concurrent gradient-variance minimization.

3 REVISITING REWEIGHTED WAKE-SLEEP

Reweighted wake-sleep (RWS) [5] comes from a family of algorithms [11, 22] for learning deep generative models, eschewing a single objective over parameters θ and ϕ in favour of individual objectives for each. We review the RWS algorithm and discuss its pros and cons.

3.1 REWEIGHTED WAKE-SLEEP

Reweighted wake-sleep (RWS) [5] is an extension of the wake-sleep algorithm [11, 22] both of which, like IWAE, jointly learn a generative model and an inference network given data. While IWAE targets a single objective, RWS alternates between objectives, updating the generative model parameters θ using a *wake-phase θ update* and the inference network parameters ϕ using either a *sleep-phase ϕ update* (or both).

Wake-phase θ update. Given ϕ , θ is updated using an unbiased estimate of $\nabla_{\theta} - \left(\frac{1}{N} \sum_{n=1}^N \text{ELBO}_{\text{IS}}^K(\theta, \phi, x^{(n)}) \right)$, obtained without reparameterization or control variates, as the sampling distribution $Q_{\phi}(\cdot|x)$ is independent of θ ²

¹The assumption is needed only for notational convenience. However, using more structured latents leads to difficulties in picking the control-variate architecture.

²We assume that the deterministic mappings induced by the parameters θ, ϕ are themselves differentiable, such that they are amenable to gradient-based learning.

Sleep-phase ϕ update. Here, ϕ is updated to minimize the Kullback-Leibler (KL) divergence between the posteriors under the generative model and the inference network, averaged over the data distribution of the current generative model

$$\begin{aligned} & \mathbb{E}_{p_{\theta}(x)}[D_{\text{KL}}(p_{\theta}(z|x), q_{\phi}(z|x))] \\ &= \mathbb{E}_{p_{\theta}(z,x)}[\log p_{\theta}(z|x) - \log q_{\phi}(z|x)]. \end{aligned} \quad (5)$$

Its gradient, $\mathbb{E}_{p_{\theta}(z,x)}[-\nabla_{\phi} \log q_{\phi}(z|x)]$, is estimated by evaluating $-\nabla_{\phi} \log q_{\phi}(z|x)$, where $z, x \sim p_{\theta}(z, x)$. The estimator’s variance can be reduced at a standard Monte Carlo rate by increasing the number of samples of z, x .

Wake-phase ϕ update. Here, ϕ is updated to minimize the KL divergence between the posteriors under the generative model and the inference network, averaged over the true data distribution

$$\begin{aligned} & \mathbb{E}_{p(x)}[D_{\text{KL}}(p_{\theta}(z|x), q_{\phi}(z|x))] \\ &= \mathbb{E}_{p(x)}[\mathbb{E}_{p_{\theta}(z|x)}[\log p_{\theta}(z|x) - \log q_{\phi}(z|x)]]. \end{aligned} \quad (6)$$

The outer expectation $\mathbb{E}_{p(x)}[\mathbb{E}_{p_{\theta}(z|x)}[-\nabla_{\phi} \log q_{\phi}(z|x)]]$ of the gradient is estimated using a single sample x from the true data distribution $p(x)$, given which, the inner expectation is estimated using self-normalized importance sampling with K particles, using $q_{\phi}(z|x)$ as the proposal distribution. This results in the following estimator

$$\sum_{k=1}^K \frac{w_k}{\sum_{\ell=1}^K w_{\ell}} (-\nabla_{\phi} \log q_{\phi}(z_k|x)), \quad (7)$$

where, similar to (1), $x \sim p(x)$, $z_k \sim q_{\phi}(z_k|x)$, and $w_k = p_{\theta}(z_k, x)/q_{\phi}(z_k|x)$. Note that (7) is the negative of the second term of the REINFORCE estimator of the IWAE ELBO in (2). The crucial difference between the *wake-phase ϕ update* and the *sleep-phase ϕ update* is that the expectation in (6) is over the *true data distribution* $p(x)$ and the expectation in (5) is under the *current model distribution* $p_{\theta}(x)$. The former is desirable from the perspective of amortizing inference over data from $p(x)$, and although its estimator is biased, this bias decreases as K increases.

3.2 PROS OF REWEIGHTED WAKE-SLEEP

While the gradient update of θ targets the same objective as IWAE, the gradient update of ϕ targets the objective in (5) in the sleep case and (6) in the wake case. This makes RWS a preferable option to IWAE for learning inference networks because the ϕ updates in RWS directly target minimization of the expected KL divergences from the true to approximate posterior. With an increased computational budget, using more Monte Carlo samples in the *sleep-phase ϕ update* case and more particles K in

the *wake-phase ϕ update*, we obtain a better estimator of these expected KL divergences. This is in contrast to IWAE, where optimizing $\text{ELBO}_{\text{IS}}^K$ targets a KL divergence on an extended sampling space [33] which for $K > 1$ doesn’t correspond to a KL divergence between true and approximate posteriors (in any order). Consequently, increasing K in IWAE leads to impaired learning of inference networks [44].

Moreover, targeting $D_{\text{KL}}(p, q)$ as in RWS can be preferable to targeting $D_{\text{KL}}(q, p)$ as in VAES. The former encourages *mean-seeking behavior*, having the inference network to put non-zero mass in regions where the posterior has non-zero mass, whereas the latter encourages *mode-seeking behavior*, having the inference network to put mass on one of the modes of the posterior [36]. Using the inference network as an importance sampling (IS) proposal requires mean-seeking behavior [42, Theorem 9.2]. Moreover, Chatterjee et al. [8] show that the number of particles required for IS to accurately approximate expectations of the form $\mathbb{E}_{p(z|x)}[f(z)]$ is directly related to $\exp(D_{\text{KL}}(p, q))$.

3.3 CONS OF REWEIGHTED WAKE-SLEEP

While a common criticism of the wake-sleep family of algorithms is the lack of a unifying objective, we have not found any empirical evidence where this is a problem. Perhaps a more relevant criticism is that both the sleep and wake-phase ϕ gradient estimators are biased with respect to $\nabla_{\phi} \mathbb{E}_{p(x)}[D_{\text{KL}}(p_{\theta}(z|x), q_{\phi}(z|x))]$. The bias in the sleep-phase ϕ gradient estimator arises from targeting the expectation under the model rather than the true data distribution, and the bias in the wake-phase ϕ gradient estimator results from estimating the KL divergence using self-normalized IS.

In theory, these biases should not affect the fixed point of optimization (θ^*, ϕ^*) where $p_{\theta^*}(x) = p(x)$ and $q_{\phi^*}(z|x) = p_{\theta^*}(z|x)$. First, if $\theta \rightarrow \theta^*$ through the wake-phase θ update, the data distribution bias reduces to zero. Second, although the wake-phase ϕ gradient estimator is biased, it is consistent—with large enough K , convergence of stochastic optimization is theoretically guaranteed on convex objectives and empirically on non-convex objectives [10]. Further, this gradient estimator follows the central limit theorem, so its asymptotic variance decreases linearly with K [42, Eq. (9.8)]. Thus, using larger K improves learning of the inference network.

In practice, the families of generative models, inference networks, and the data distributions determine which of the biases are more significant. In most of our findings, the bias of the data distribution appears to be the most detrimental. This is due to the fact that initially $p_{\theta}(x)$ is quite different from $p(x)$, and hence using sleep-phase

ϕ updates performs worse than using wake-phase ϕ updates. An exception to this is the PCFG experiment (c.f. § 4.1) where the data distribution bias is not as large and inference using self-normalized IS is extremely difficult.

4 EXPERIMENTS

The IWAE and RWS algorithms have primarily been applied to problems with continuous latent variables and/or discrete latent variables that do not actually induce branching (such as sigmoid belief networks; [40]). The purpose of the following experiments is to compare RWS to IWAE combined with control variates and continuous relaxations (c.f § 3) on models with conditional branching, and show that it outperform such methods. We empirically demonstrate that increasing the number of particles K can be detrimental in IWAE but advantageous in RWS, as evidenced by achieved ELBOs and average distance between true and amortized posteriors.

In the first experiment, we present learning and amortized inference in a PCFG [4], an example SCFM where continuous relaxations are inapplicable. We demonstrate that RWS outperforms IWAE with a control variate both in terms of learning and inference. The second experiment focuses on Attend, Infer, Repeat (AIR), the deep generative model of [14]. It demonstrates that RWS leads to better learning of the generative model in a setting with both discrete and continuous latent variables, for modeling a complex visual data domain (c.f. § 4.2). The final experiment involves a GMM (§ 4.3), thereby serving as a pedagogical example. It explains the causes of why RWS might be preferable to other methods in more detail.³

Notationally, the different variants of RWS will be referred to as wake-sleep (WS) and wake-wake (WW). The *wake-phase* θ update is always used. We refer to using it in conjunction with the *sleep-phase* ϕ update as WS and using it in conjunction with the *wake-phase* ϕ update as WW. Using both *wake-* and *sleep-phase* ϕ updates doubles the required stochastic sampling while yielding only minor improvements on the models we considered. The number of particles K used for the *wake-phase* θ and ϕ updates is always specified, and computation between them is matched so a *wake-phase* ϕ update with batch size B implies a *sleep phase* ϕ update with KB samples.

4.1 PROBABILISTIC CONTEXT-FREE GRAMMAR

In this experiment we learn model parameters and amortize inference in a PCFG [4]. Each discrete latent variable in a PCFG chooses a particular child of a node in a tree.

³In Appendix D, we include additional experiments on sigmoid belief networks which, however, are not SCFMs.

Depending on each discrete choice, the generative model can lead to different future latent variables. A PCFG is an example of an SCFM where continuous relaxations cannot be applied—weighing combinatorially many futures by a continuous relaxation is infeasible and doing so for futures which have infinite latent variables is impossible.

While supervised approaches have recently led to state-of-the-art performance in parsing [9], PCFGs remain one of the key models for unsupervised parsing [35]. Learning in a PCFG is typically done via expectation-maximization [12] which uses the inside-outside algorithm [31]. Inference methods are based on dynamic programming [13, 61] or search [28]. Applying RWS and IWAE algorithms to PCFGs allows learning from large unlabeled datasets through SGD while inference amortization ensures linear-time parsing in the number of words in a sentence, at test-time. Moreover, using the inference network as a proposal distribution in IS provides asymptotically exact posteriors if parses are ambiguous.

A PCFG is defined by sets of terminals (or words) $\{t_i\}$, non-terminals $\{n_i\}$, production rules $\{n_i \rightarrow \zeta_j\}$ with ζ_j a sequence of terminals and non-terminals, probabilities for each production rule such that $\sum_j P(n_i \rightarrow \zeta_j) = 1$ for each n_i , and a start symbol n_1 . Consider the *Astronomers* PCFG given in Manning et al. [35, Table 11.2] (c.f. Appendix A). A parse tree z is obtained by recursively applying the production rules until there are no more non-terminals. For example, a parse tree (S (NP astronomers) (VP (V saw) (NP stars))) is obtained by applying the production rules as follows:

$$\begin{aligned} S &\xrightarrow{1.0} NP VP \xrightarrow{0.1} \text{astronomers VP} \xrightarrow{0.7} \text{astronomers V NP} \\ &\xrightarrow{1.0} \text{astronomers saw NP} \xrightarrow{0.18} \text{astronomers saw stars}, \end{aligned}$$

where the probability $p(z)$ is obtained by multiplying the corresponding production probabilities as indicated on top of the arrows. The likelihood of a PCFG, $p(x|z)$, is 1 if the sentence x matches the sentence produced by z (in this case “astronomers saw stars”) and 0 otherwise. One can easily construct infinitely long z by choosing productions which contain non-terminals, for example: $S \rightarrow NP VP \rightarrow NP PP VP \rightarrow NP PP PP VP \rightarrow \dots$

We learn the production probabilities of the PCFG and an inference network computing the conditional distribution of a parse tree given a sentence. The architecture of the inference network is the same as described in [32, Section 3.3] except the input to the recurrent neural network (RNN) consists only of the sentence embedding, previous sample embedding, and an address embedding. Each word is represented as a one-hot vector and the sentence embedding is obtained through another RNN. Instead of a hard $\{0, 1\}$ likelihood which can make learning difficult, we use a relaxation, $p(x|z) = \exp(-L(x, s(z))^2)$,

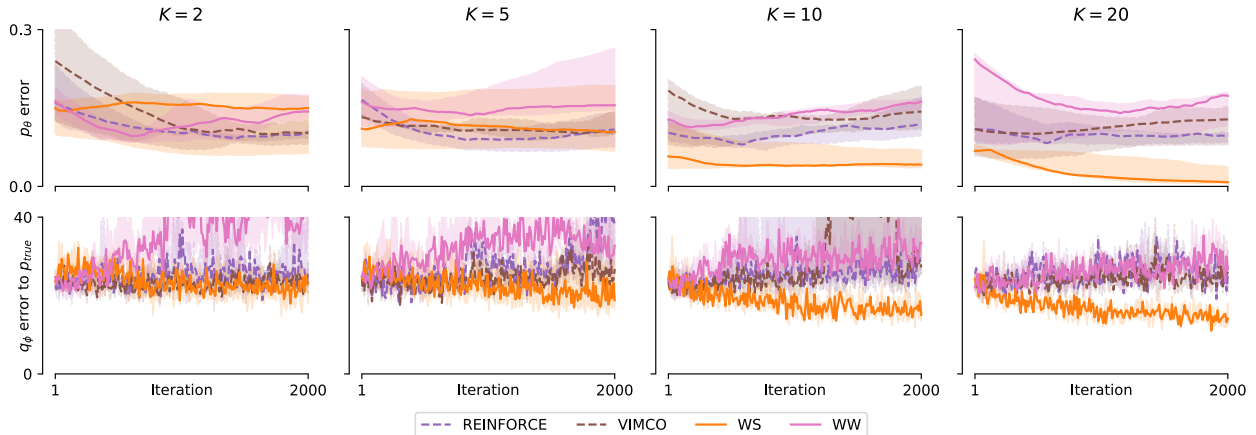


Figure 3: PCFG training. (*Top*) Quality of the generative model: While all methods have the same gradient update for θ , the performance of WS improves and is the best as K is increased. Other methods, including WW, do not yield significantly better model learning as K is increased, since WS’s inference network learns the fastest. (*Bottom*) Quality of the inference network: VIMCO and REINFORCE do not improve with increasing K . WS performs best as K is increased, and while WW’s performance improves, the improvement is not as significant. This can be attributed to the data-distribution bias being less significant than the bias coming from self-normalized IS (c.f. § 3.3). Median and interquartile ranges from up to 10 repeats shown (see text).

where L is the Levenshtein distance and $s(z)$ is the sentence produced by z . Using the Levenshtein distance can also be interpreted as an instance of approximate Bayesian computation [50]. Training sentences are obtained by sampling from the *astronomers* PCFG with the true production probabilities.

We run WW, WS, VIMCO and REINFORCE ten times for $K \in \{2, 5, 10, 20\}$, with batch size $B = 2$, using the Adam optimizer [26] with default hyperparameters. We observe that the inference network can often end up sub-optimally sampling very long z (by choosing production rules with many non-terminals), leading to slow and ineffective runs. We therefore cap the runtime to 100 hours—out of ten runs, WW, WS, VIMCO and REINFORCE retain on average 6, 6, 5.75 and 4 runs respectively. In Figure 3, we show both (i) the quality of the generative model as measured by the average KL between the true and the model production probabilities, and (ii) the quality of the inference network as measured by $\mathbb{E}_{p(x)}[D_{\text{KL}}(p(z|x), q_\phi(z|x))]$ which is estimated up to an additive constant (the conditional entropy $H(p(z|x))$) by the sleep- ϕ loss (5) using samples from the true PCFG.

Quantitatively, WS improves as K increases and outperforms IWAE-based algorithms both in terms of learning and inference amortization. While WW’s inference amortization improves slightly as K increases, it is significantly worse than WS’s. This is because IS proposals will rarely produce a parse tree z for which $s(z)$ matches x , leading to extremely biased estimates of the wake- ϕ update. In this case, this bias is more significant than that of the data-distribution which can harm the sleep- ϕ update.

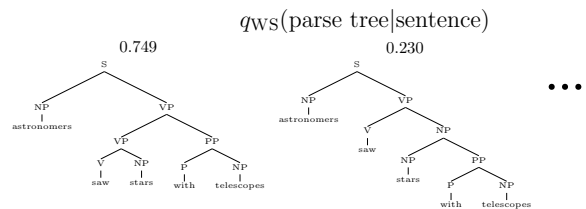


Figure 4: Samples from the inference network trained with WS ($K = 20$). Highest probability samples correspond to correct sentences ($s(z) = x$).

We inspect the quality of the inference network by sampling from it. Figure 4, shows samples from an inference network trained with WS, conditioned on the sentence “astronomers saw stars with telescopes”, weighted according to the frequency of occurrence. Appendix A further includes samples from an inference network trained with VIMCO, showing that none of them match the given sentence ($s(z) \neq x$), and whose production probabilities are poor, unlike with RWS.

4.2 ATTEND, INFER, REPEAT

Next, we evaluate WW and VIMCO on AIR [14], a structured deep generative model with both discrete and continuous latent variables. AIR uses the discrete variable to decide how many continuous variables are necessary to explain an image. The sequential inference procedure of AIR poses a difficult problem, since it implies a sequential decision process with possible branching. See [14] and Appendix B for the model notation and details.

We set the maximum number of inference steps in AIR to three and train on 50×50 images with zero, one or

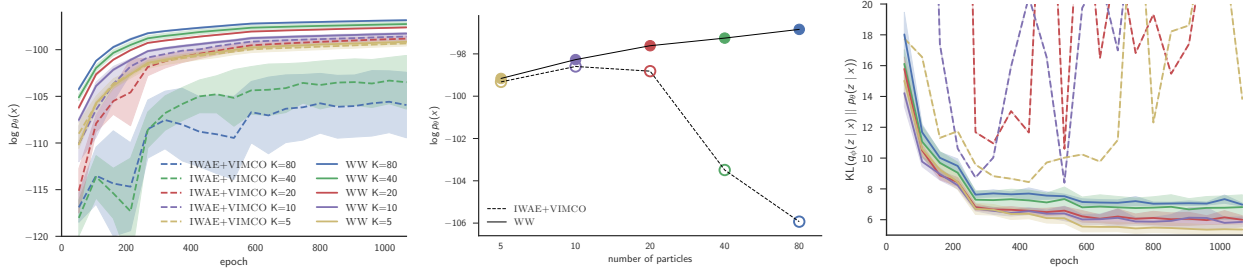


Figure 5: Training of AIR. (Left) Training curves: training with VIMCO leads to larger variance in training than WW. (Middle) Log evidence values at the end of training: increasing number of particles improves WW monotonically but improves VIMCO only up to a point ($K = 10$ is the best). (Right) WW results in significantly lower variance and better inference networks than VIMCO. Note that KL is between the inference network and the *current* generative model.

two MNIST digits. The training and testing data sets consist of 60000 and 10000 images respectively, generated from the respective MNIST train/test datasets. Unlike AIR, which used Gaussian likelihood with fixed standard deviation and continuous inputs (i.e., input $\mathbf{x} \in [0, 1]^{50 \times 50}$), we use a Bernoulli likelihood and binarized data; the stochastic binarization is similar to Burda et al. [6]. Training is performed over two million iterations by RmsProp [51] with the learning rate of 10^{-5} , which is divided by three after 400k and 1000k training iterations. We set the glimpse size to 20×20 .

We first evaluate the generative model via the average test log marginal where each log marginal is estimated by a one-sample, 5000-particle IWAE estimate. The inference network is then evaluated via the average test KL from the inference network to the posterior under the current model where each $D_{\text{KL}}(q_\phi(z|x), p_\theta(z|x))$ is estimated as a difference between the log marginal estimate above and a 5000-sample, one-particle IWAE estimate. Note that this estimate is just a proxy to the desired KL from the inference network to the *true* model posterior.

This experiment confirms that increasing number of particles improves VIMCO only up to a point, whereas WW improves monotonically with increased K (Figure 5). WW also results in significantly lower variance and better inference networks than VIMCO.

4.3 GAUSSIAN MIXTURE MODEL

In order to examine the differences between RWS and IWAE more closely, we study a GMM which branches on a discrete latent variable to select cluster assignments. The generative model and inference network are defined as

$$p_\theta(z) = \text{Cat}(z|\text{softmax}(\theta)), \quad p(x|z) = \mathcal{N}(x|\mu_z, \sigma_z^2), \\ q_\phi(z|x) = \text{Cat}(z|\text{softmax}(\eta_\phi(x))),$$

where $z \in \{0, \dots, C-1\}$, C is the number of clusters and μ_c, σ_c^2 are fixed to $\mu_c = 10c$ and $\sigma_c^2 = 5^2$. The generative model parameters are $\theta \in \mathbb{R}^C$. The inference net-

work consists of a multilayer perceptron $\eta_\phi : \mathbb{R} \rightarrow \mathbb{R}^C$, with the 1-16- C architecture and the tanh nonlinearity, parameterized by ϕ . The chosen family of inference networks is empirically expressive enough to capture the posterior under the true model. The true model is set to $p_{\theta_{\text{true}}}(x)$ where $\text{softmax}(\theta_{\text{true}})_c = (c+5) / \sum_{i=1}^C (i+5)$ ($c = 0, \dots, C-1$), i.e. the mixture probabilities are linearly increasing with the z . We fix the mixture parameters in order to study the important features of the problem at hand in isolation.

We train using WS, WW, as well as using IWAE with REINFORCE, RELAX, VIMCO and the Concrete distribution. We attempted different variants of relaxations [48, 56] in this setting, but they performed considerably worse than any of the alternatives (c.f. Appendix E). We fix $C = 20$ and increase number of particles from $K = 2$ to 20. We use the Adam optimizer with default parameters. Each training iteration samples a batch of 100 data points from the true model. Having searched over several temperature schedules for the Concrete distribution, we use the one with the lowest trainable terminal temperature (linearly annealing from 3 to 0.5). We found that using the control variate $c_\rho(g_{1:K}) = \frac{1}{K} \sum_{k=1}^K \text{MLP}_\rho([x, g_k])$, with multilayer perceptron (MLP) architecture (1 + C)-16-16-1 (tanh) led to most stable training (c.f. Appendix C).

The generative model is evaluated via the L_2 distance between the probability mass functions (PMFs) of its prior and true prior as $\|\text{softmax}(\theta) - \text{softmax}(\theta_{\text{true}})\|$. The inference network is evaluated via the L_2 distance between PMFs of the current and true posteriors, averaged over a fixed set ($M = 100$) of observations $(x_{\text{test}}^{(m)})_{m=1}^M$ from the true model: $\frac{1}{M} \sum_{m=1}^M \|q_\phi(z|x_{\text{test}}^{(m)}) - p_{\theta_{\text{true}}}(z|x_{\text{test}}^{(m)})\|$.

We demonstrate that using WS and WW with larger particle budgets leads to better inference networks whereas this is not the case for IWAE methods (Figure 6, bottom). Recall that the former is because using more samples to estimate the gradient of the sleep ϕ objective (5) for WS reduces variance at a standard Monte Carlo rate and that

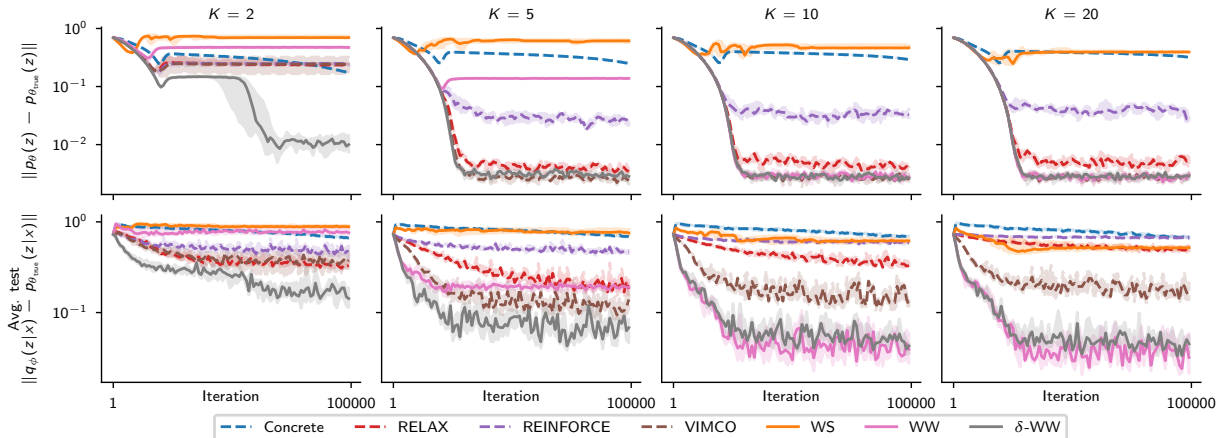


Figure 6: GMM training. Median and interquartile ranges from 10 repeats shown. (Top) Quality of the generative model: WS and WW improve with more particles thanks to lower variance and lower bias estimators of the gradient respectively. IWAE methods suffer with a larger particle budget [44]. WS performs the worst as a consequence of computing the expected KL under the model distribution $p_\theta(x)$ (5) instead of the true data distribution $p(x)$ as with WW (6). WW suffers from branch-pruning (see text) in low-particle regimes, but learns the best model fastest in the many-particle regime; δ -WW additionally learns well in the low-particle regime. (Bottom) Both inference network and generative model quality develop identically.

using more particles in (7) to estimate the gradient of the wake ϕ objective results in a lower bias. The latter is because using more particles results in the signal-to-noise of IWAE’s ϕ gradient estimator to drop at the rate $O(1/\sqrt{K})$ [44].

Learning of the generative model, through inference-network learning, also monotonically improves with increasing K for WS and WW, but worsens for all IWAE methods except VIMCO, since the θ gradient estimator (common to all methods), $\nabla_\theta \text{ELBO}_{\text{IS}}^K(\theta, \phi, x)$ can be seen as an importance sampling estimator whose quality is tied to the proposal distribution (inference network).

To highlight the difference between WW and WS, we study the performance of the generative model and the inference network for different initializations of θ . In Figure 6, θ is initialized such that the mixture probabilities are exponentially decreasing with z which results in the data distribution $p_\theta(x)$ being far from $p_{\theta^*}(x)$. Consequently, the sleep-phase ϕ update is highly biased which is supported by WS being worse than WW. On the other hand, if θ is initialized such that the mixture probabilities are equal, $p_\theta(x)$ is closer to $p_{\theta^*}(x)$, which is supported by WS outperforming WW (see Appendix C.2).

We now describe a failure mode affecting WS, WW, VIMCO, RELAX and REINFORCE due the adverse initialization of θ which we call *branch-pruning*. It is best illustrated by inspecting the generative model and the inference network as training progresses, focusing on the low-particle ($K = 2$) regime (Figure 7). For WS, the generative model $p_\theta(z)$ peaks at $z = 9$ and puts zero mass for $z > 9$; the inference network $q_\phi(z|x)$ becomes the

posterior for this model which, here, has support at most $\{0, \dots, 9\}$ for all x . This is a local optimum for WS as (i) the inference network already approximates the posterior of the model $p_\theta(z, x)$ well, and (ii) the generative model $p_\theta(z)$, trained using samples from $q_\phi(z|x)$, has no samples outside of its current support. Similar failures occur for WW and VIMCO/RELAX/REINFORCE although the support of the locally optimal $p_\theta(z)$ is larger ($\{0, \dots, 14\}$ and $\{0, \dots, 17\}$ respectively).

While this failure mode is a particular feature of the adverse initialization of θ , we hypothesize that WS and WW suffer from it more, as they alternate between two different objectives for optimizing θ and ϕ . WS attempts to amortize inference for the current model distribution $p_\theta(x)$ which reinforces the coupling between the generative model and the inference network, making it easier to get stuck in a local optimum. WW with few particles (say $K = 1$) on the other hand, results in a highly-biased gradient estimator (7) that samples z from $q_\phi(\cdot|x)$ and evaluates $\nabla_\phi \log q_\phi(z|x)$; this encourages the inference network to concentrate mass. This behavior is not seen in WW with many particles where it is the best algorithm at learning both a good generative model and inference network (Figure 6; Figure 7, right).

We propose a simple extension of WW, denoted δ -WW, that mitigates this shortcoming by changing the proposal of the self-normalized importance sampling estimator in (7) to $q_{\phi, \delta}(z|x) = (1 - \delta)q_\phi(z|x) + \delta \text{Uniform}(z)$. We use $\delta = 0.2$, noting that the method is robust to a range of values. Using a different proposal than the inference network $q_\phi(z|x)$ means that using the low-particle es-

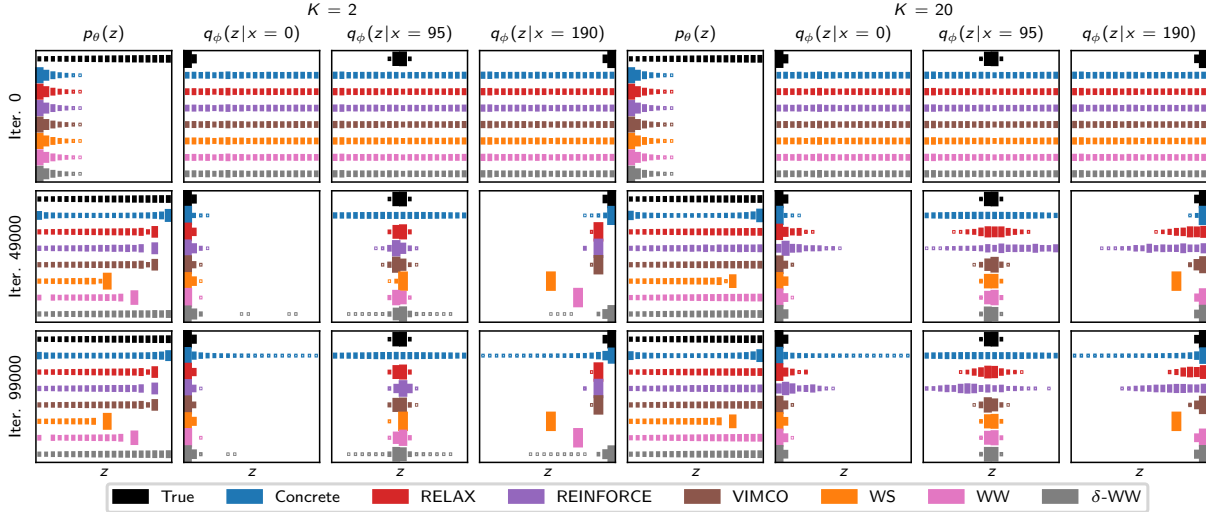


Figure 7: Generative model and inference network during GMM training shown as Hinton diagrams where areas are proportional to probability. Rows correspond to start, middle and end of optimization. *(Left half)* Learning with few particles leads to the branch-pruning (described in text) of the inference network (shown as conditional PMF given different x) and the generative model (first column of each half) for all methods except δ -WW. Concrete distribution fails. *(Right half)* Learning with many particles leads to branch-pruning only for WS; WW and δ -WW succeed where IWAE fails, learning a suboptimal final generative model.

timator in (7) no longer leads to branch-pruning. This is known as defensive importance sampling [21], and is used to better estimate integrands that have long tails using short-tailed proposals. Using δ -WW outperforms all other algorithms in learning both the generative model and the inference network in the low- K regime and performs similarly as WW in the high- K regime.

5 DISCUSSION

The central argument here is that where one needs both amortization and model learning for SCFMS, the RWS family of methods is preferable to IWAE with either continuous relaxations or control-variates. The PCFG experiment (§ 4.1) demonstrates a setting where continuous relaxations are inapplicable due to potentially infinite recursion, but where RWS applies and WS outperforms all other methods. The AIR experiment (§ 4.2) highlights a case where with more particles, performance of VIMCO degrades for the inference network [44] and consequently the generative model as well, but where RWS’s performance on both increases monotonically. Finally, the analysis on GMMs (§ 4.3) focuses on a simple model to understand nuances in the performances of different methods. Beyond implications from prior experiments, it indicates that for the few-particle regime, the WW gradient estimator can be biased, leading to poor learning. For this, we design an alternative involving defensive sampling that ameliorates the issue. The precise choice of which variant of RWS to employ depends on which of

the two kinds of gradient bias described in § 3.3 dominates. Where the data distribution bias dominates, as with the AIR experiment, WW is preferable, and where the self-normalized IS bias dominates, as in the PCFG experiment, WS is preferable. In the GMM experiment, we verify this empirically by studying two optimization procedures with low and high data distribution biases.

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A PROBABILISTIC CONTEXT-FREE GRAMMAR

We show the *astronomers* PCFG in Figure 8. Figure 9 shows samples from an inference network trained with VIMCO with $K = 20$, conditioned on the sentence $x = \text{“astronomers saw stars with telescopes”}$. Figure 10 shows production probabilities of the non-terminal NP learned by VIMCO and WS with $K = 20$.

S \rightarrow NP VP (1.0)
 NP \rightarrow NP PP (0.4)|astronomers (0.1)|ears (0.18)|
 saw (0.04)|stars (0.18)|telescopes (0.1)
 VP \rightarrow V NP (0.7)|VP PP (0.3)
 PP \rightarrow P NP (1.0)
 P \rightarrow with (1.0)
 V \rightarrow saw (1.0).

Figure 8: *The astronomers* PCFG from Manning et al. [35, Table 11.2]. The terminals are {astronomers, ears, saw, stars, telescopes, with}, the non-terminals are {S, NP, VP, PP, P, V} and the start symbol is S. Each row above lists production rules $\{n_i \rightarrow \zeta_j\}$ with the corresponding probabilities p_{ij} in the format $n_i \rightarrow \zeta_1 (p_{i1})|\zeta_2 (p_{i2})|\dots|\zeta_J (p_{iJ})$.

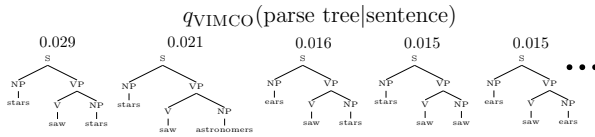


Figure 9: Samples from the inference network which was trained with VIMCO with $K = 20$.

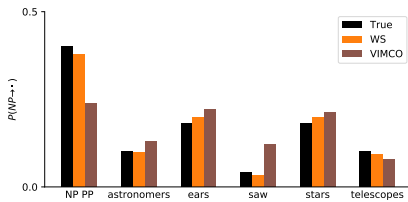


Figure 10: Production probabilities for the non-terminal NP learned via WS and VIMCO with $K = 20$.

B ATTEND, INFER, REPEAT

AIR is a model with many components and might be difficult to understand if not described explicitly. Here, we outline details of our implementation and provide pseudo-code for the inference (Algorithm 1) and genera-

tive models (Algorithm 2) in the case of continuous data and Gaussian data likelihood.

Algorithm 1: Inference in AIR

Input : Image x ,
 maximum number of inference steps N
 $h_0, z_0^{\text{what}}, z_0^{\text{where}} = \text{initialize}()$
for $n \in [1, \dots, N]$ **do**
 $w_n, h_n = R_\phi(x, z_{n-1}^{\text{what}}, z_{n-1}^{\text{where}}, h_{n-1})$
 $p_n \sim \text{Bernoulli}(p | w_n)$
 if $p_n = 0$ **then**
 \perp break
 $z_n^{\text{where}} \sim q_\phi^{\text{where}}(z^{\text{where}} | w_n)$
 $g_n = \text{STN}(x, z_n^{\text{where}})$
 $z_n^{\text{what}} \sim q_\phi^{\text{what}}(z^{\text{what}} | g_n)$
Output: $z_{1:n}^{\text{what}}, z_{1:n}^{\text{where}}, n$

Algorithm 2: Generation in AIR

Input : $z_{1:n}^{\text{what}}, z_{1:n}^{\text{where}}, n$
 $y_0 = \mathbf{0}$
for $t \in [1, \dots, n]$ **do**
 $\hat{g}_t = h_\theta^{\text{dec}}(z_t^{\text{what}})$
 $y_t = y_{t-1} + \text{STN}^{-1}(\hat{g}_t, z_t^{\text{where}})$
 $\hat{x} \sim \text{Normal}(x | y_n, \sigma_x^2 I)$
Output: \hat{x}

C GAUSSIAN MIXTURE MODEL

C.1 CONTROL VARIATES

Here, we present the architectures for the REBAR/RELAX control variate used in the GMM experiment.

The reparameterized sampling of Gumbels and conditional Gumbels is described by Tucker et al. [53, Appendix C] and Grathwohl et al. [16, Appendix B]. In the following, we describe architectures used for the GMM experiment (§ 4.3).

REBAR proposes the following architecture for the control variate $c_\rho(g_{1:K})$:

$$c_\rho^{\text{REBAR}}(g_{1:K}) = \rho_1 \log \left(\frac{1}{K} \sum_{k=1}^K \frac{p_\theta(\text{sm}(g_k/e^{\rho_2}), x)}{q_\phi(\text{sm}(g_k/e^{\rho_2})|x)} \right), \quad (8)$$

where $\rho = (\rho_1, \rho_2)$, and sm refers to the softmax function. While the functional form of (8) suggests that it will be highly correlated with $\log(\frac{1}{K} \sum_{k=1}^K w_k)$, the terms PMFs in the fraction are undefined due to the softmax.

A straightforward fix is to evaluate “a soft PMF” instead:

$$\begin{aligned}
 & p_{\theta}(\text{sm}(g_k/e^{\rho_2}), x) \\
 &= p_{\theta}(\text{sm}(g_k/e^{\rho_2}))p(x|\text{sm}(g_k/e^{\rho_2})) \\
 &= \text{Categorical}(\text{sm}(g_k/e^{\rho_2})|\text{sm}(\theta)) \cdot \\
 &\quad \text{Normal}(x|\mu_{\text{sm}(g_k/e^{\rho_2})}, \sigma_{\text{sm}(g_k/e^{\rho_2})}^2) \\
 &\approx \text{sm}(g_k/e^{\rho_2})^{\top} \text{sm}(\theta) \cdot \\
 &\quad \text{Normal}(x|\mu^{\top} \text{sm}(g_k/e^{\rho_2}), (\sigma^2)^{\top} \text{sm}(g_k/e^{\rho_2})), \\
 & q_{\phi}(\text{sm}(g_k/e^{\rho_2})|x) \\
 &= \text{Categorical}(\text{sm}(g_k/e^{\rho_2})|\text{sm}(\eta_{\phi}(x))) \\
 &\approx \text{sm}(g_k/e^{\rho_2})^{\top} \text{sm}(\eta_{\phi}(x)).
 \end{aligned}$$

Optimization of the log-temperature ρ_2 is highly sensitive as low values can make the training unstable.

RELAX proposes using an arbitrary neural network for $c_{\rho}(g_{1:K})$. Due to the symmetry in the arguments, we pick the following for the GMM experiment:

$$c_{\rho}^{\text{RELAX}}(g_{1:K}) = \frac{1}{K} \sum_{k=1}^K \text{MLP}_{\rho}([x, g_k]), \quad (9)$$

where the architecture of the MLP is $(1 + C)$ -16-16-1 (with the tanh nonlinearity between layers) and ρ are the weights. This architecture is—unlike the one in (8)—well-defined for all inputs. A drawback of using such control variate is that it can start out not being very correlated with $\log(\frac{1}{K} \sum_{k=1}^K w_k)$.

RELAX also proposes using a summation of the free-form control variate like the one in (9) and a more correlated control variate in (8).

We have tried all architectures and found that (9) leads to the most stable and best training.

Using REBAR/RELAX for more complicated models is possible, however designing an architecture that is highly correlated with the high-variance term and stable to train still remains a challenge.

C.2 ADDITIONAL RESULTS

Here, we include additional GMM experiments: one for studying ϕ ’s gradient variance (Figure 11), the other for comparing performances of the generative model and inference networks when θ is initialized closer to θ^* than in the main paper (Figure 12).

WW and WS have lower variance gradient estimators than IWAE, except VIMCO. This is because ϕ ’s gradient estimators for WW and WS do not include the high-variance term ① in (2). This is a necessary but not sufficient condition for efficient learning with other important factors being gradient direction and the ability to escape local optima. Employing the Concrete distribution gives

low-variance gradients for ϕ to begin with, but the model learns poorly due to the high gradients bias (due to high temperature hyperparameter).

In Figure 12, we initialize θ so that the mixture probabilities are constant. This means that the data bias is smaller than in the main paper’s setting. With smaller data bias, we expect WS to perform better. This is empirically verified since WS outperforms other methods, including WW.

D SIGMOID BELIEF NETWORKS

In Figure 13, we show training of sigmoid belief networks with three stochastic layers with the same architecture as in Mnih and Rezende [38]. We additionally drive number of particles up to $K = 5000$ and include KL plots. We find that in high particle regimes, model learning is virtually the same for WW and VIMCO. However, WW outperforms VIMCO in terms of inference network learning.

E DISCRETE VAES

Rolfe 2016 [48] introduces discrete VAE (DVAE). It combines a prior over binary latent variables with an element-wise spike-and-X smoothing transformation, allowing approximate marginalization of the discrete variables. This results in a continuous relaxation of discrete variables and a low-variance gradient estimator. Vahdat et al. [56] replaced the original transformation with an overlapping exponential transformation, leading to a yet lower-variance gradient estimator. While both approaches produce relaxed binary variables, the relaxation is significantly less tight ([56], Appendix C, Figure 5.) then the CONCRETE of [23, 34] Both approaches require analytical inverse CDFs of the smoothing transformations, a shortcoming addressed by Vahdat et al. [55] — it also leads to a tighter relaxation than its predecessors, however no comparison to CONCRETE is available.

DVAE was designed for undirected binary priors, *e.g.* restricted Boltzmann machines (RBM), and it does not account for the case of categorical latent variables. It is possible to construct a d -dimensional categorical variable from $d - 1$ binary variables via stick-breaking construction. This process is slow, however, as it requires $\mathcal{O}(d)$ sequential operations and cannot be parallelized. Moreover, in the case of relaxed variables, the tightness of the derived relaxed categorical variable decreases exponentially with the number of dimensions. This is a major issue in control flows: not only we have to evaluate all branches of the control flow, but the indicator variables that we multiply with outcomes of different branches become exponentially loose with the depth of the flow.

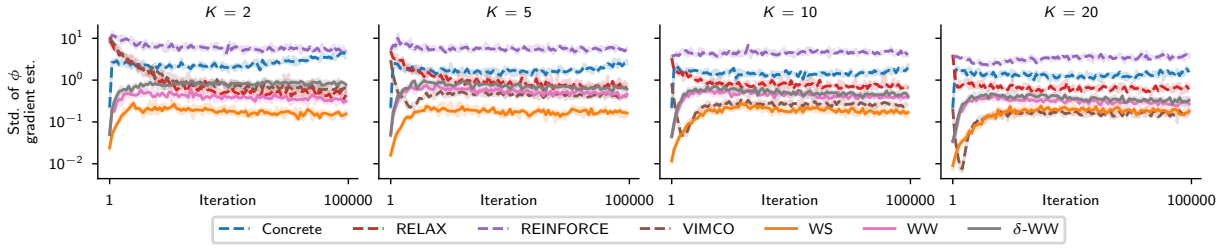


Figure 11: Standard deviation of gradient estimator of ϕ for GMM. Median and interquartile ranges from 10 repeats shown. WW and WS have lower-variance gradient estimators of ϕ than IWAE except VIMCO, as they avoid the high-variance term ① in equation 2. This is a necessary, but not sufficient, condition for efficient learning, with other factors being gradient direction and the ability to escape local optima. The standard deviation of ϕ 's gradient estimator is given by $\frac{1}{D_\phi} \sum_{d=1}^{D_\phi} \text{std}(g_d)$ where g_d is the d th (out of D_ϕ) element of one of ϕ 's gradient estimators (e.g. (2) for REINFORCE) and $\text{std}(\cdot)$ is estimated using 10 samples.

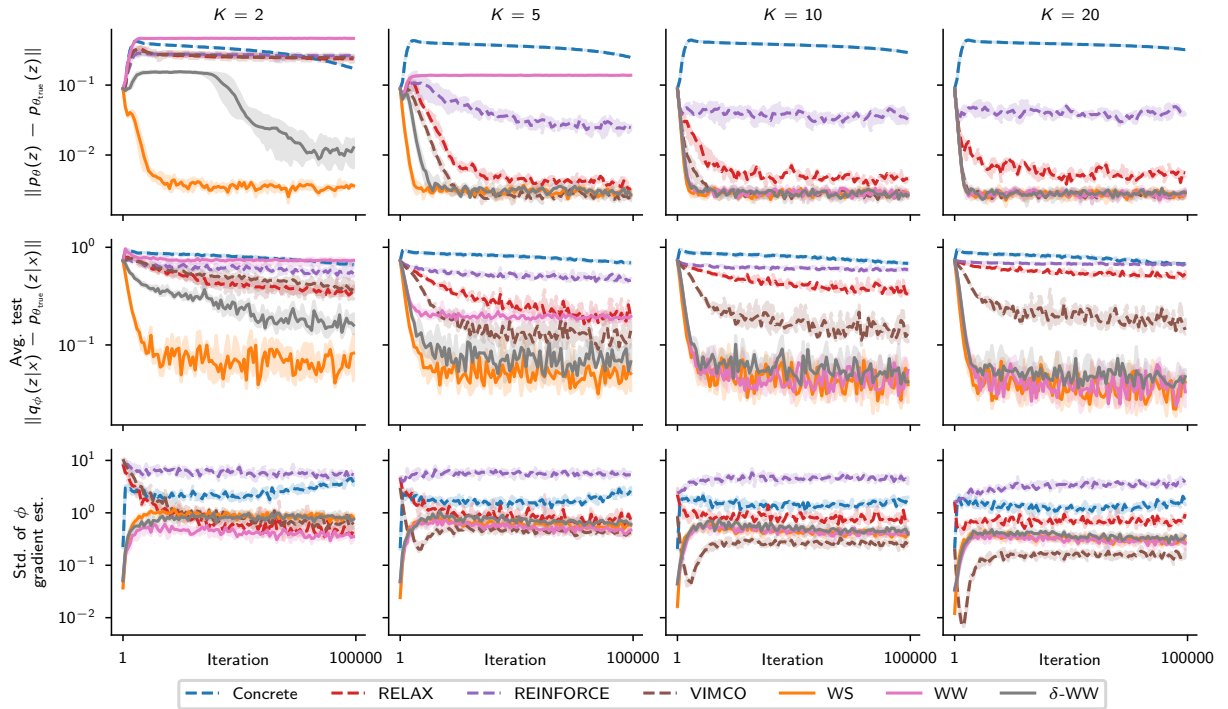


Figure 12: GMM training when $p_\theta(x)$ is close to $p_{\theta^*}(x)$. WS outperforms other methods including WW in generative model (top) and inference network (middle) learning. VIMCO has the lowest gradient variance (bottom) but still performs worse than WS and results in worsening of the inference network as number of particles is increased.

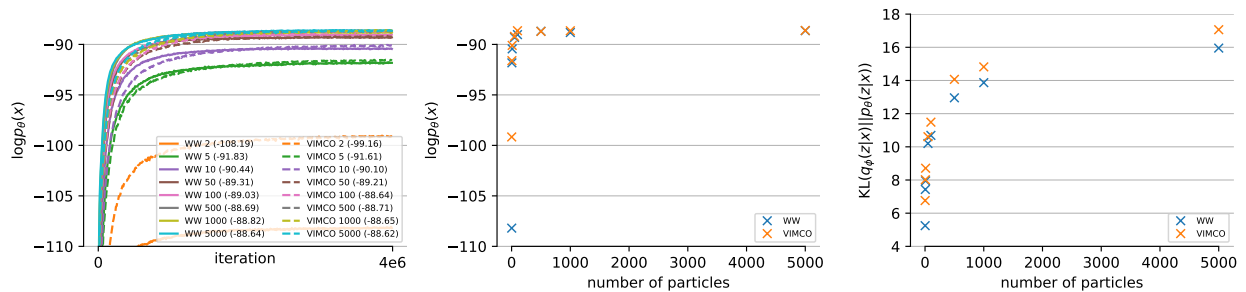


Figure 13: Training of sigmoid belief nets. (Left) Training curves: WW learns faster than VIMCO but results in equal or slightly worse end test log likelihood. (Middle) Log evidence values at the end of training: VIMCO is slightly better than WW in low-particle regimes but virtually the same in high-particle regimes. (Right) KL divergence at the end of training: WW results in much lower KL divergence than VIMCO.

