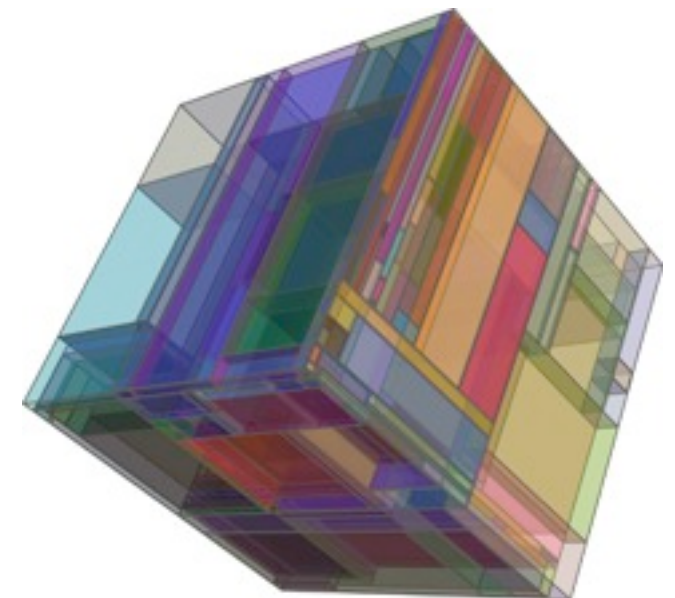


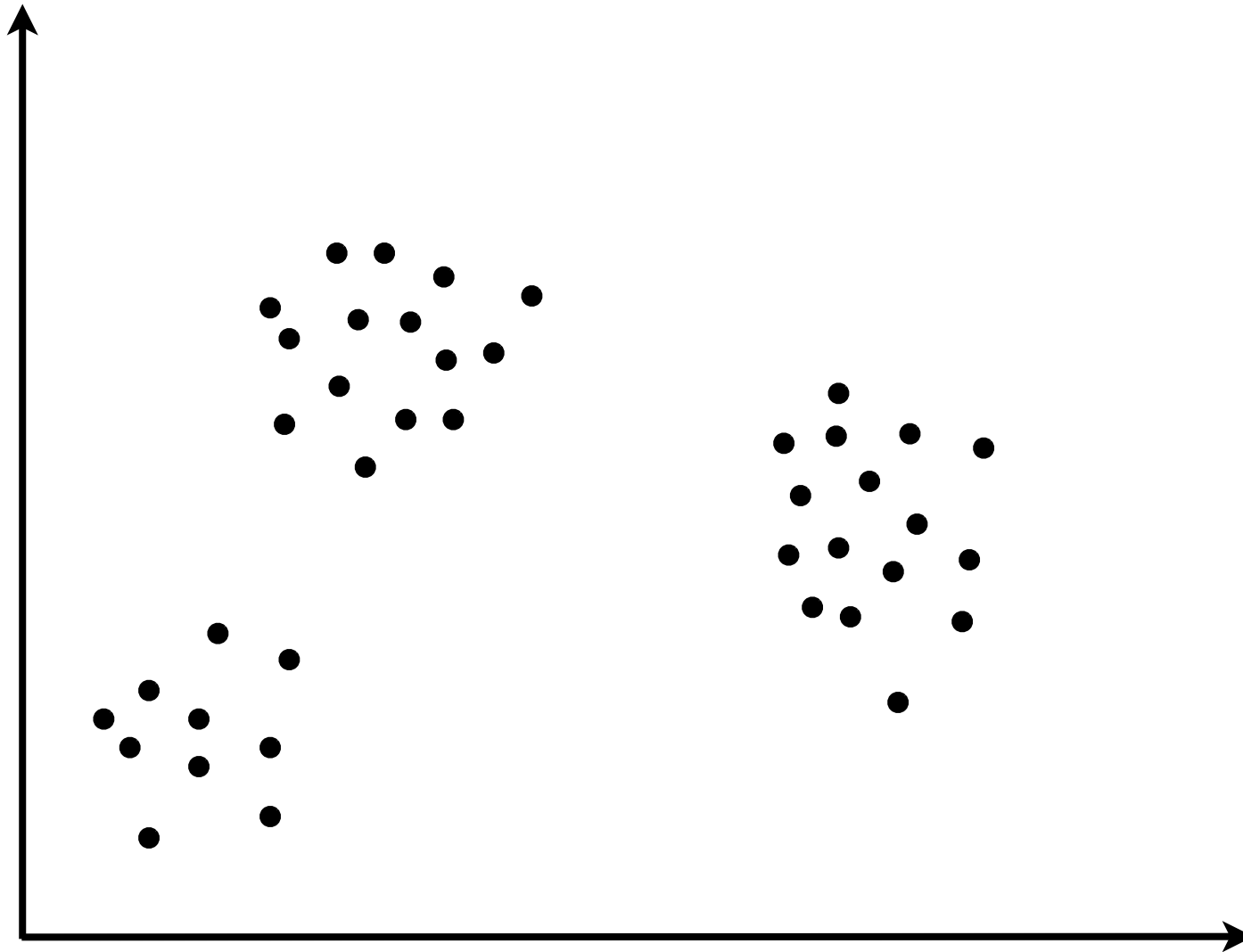


Clusters and features from combinatorial stochastic processes

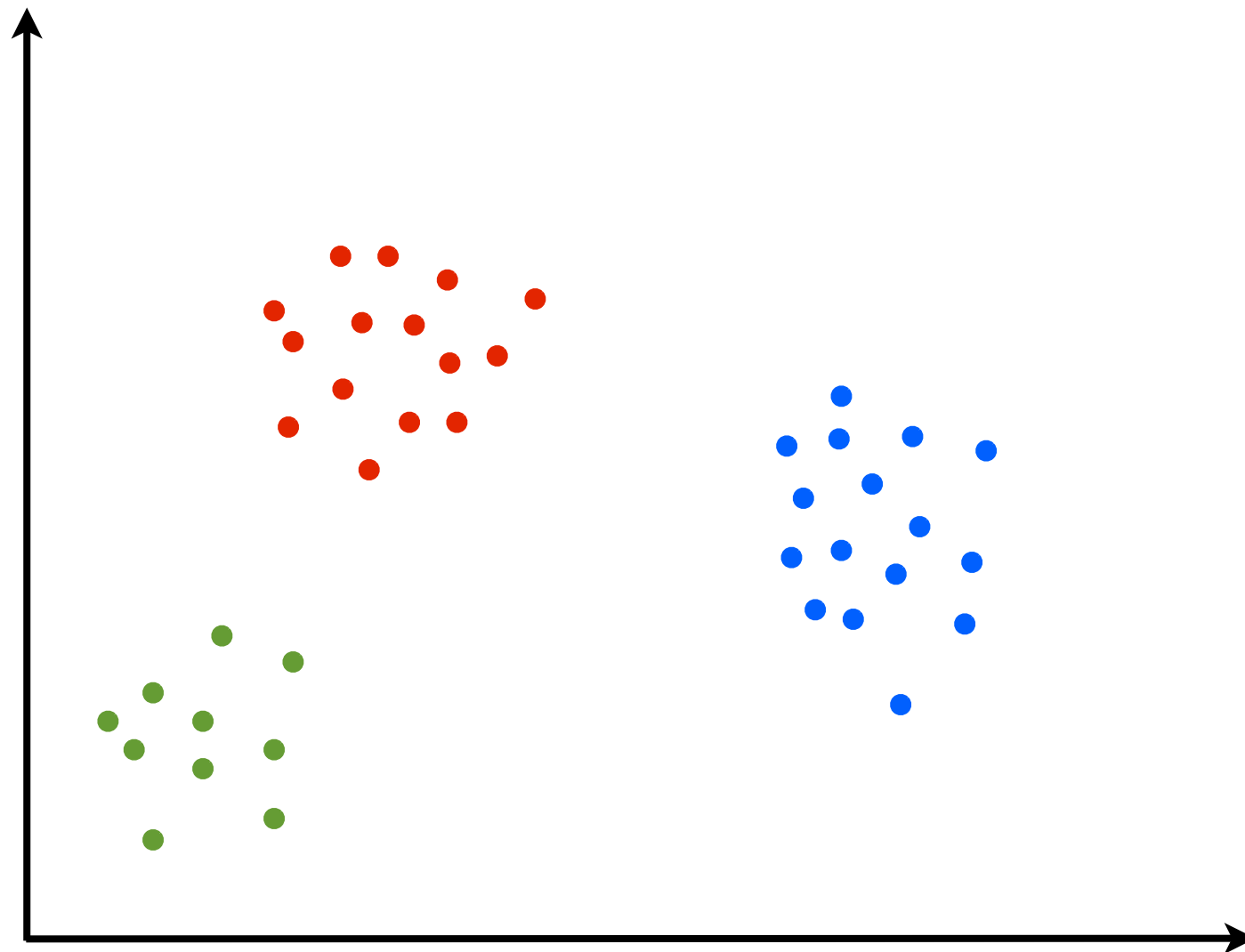
Tamara Broderick, Michael I. Jordan, Jim Pitman
UC Berkeley



Clustering/Partition

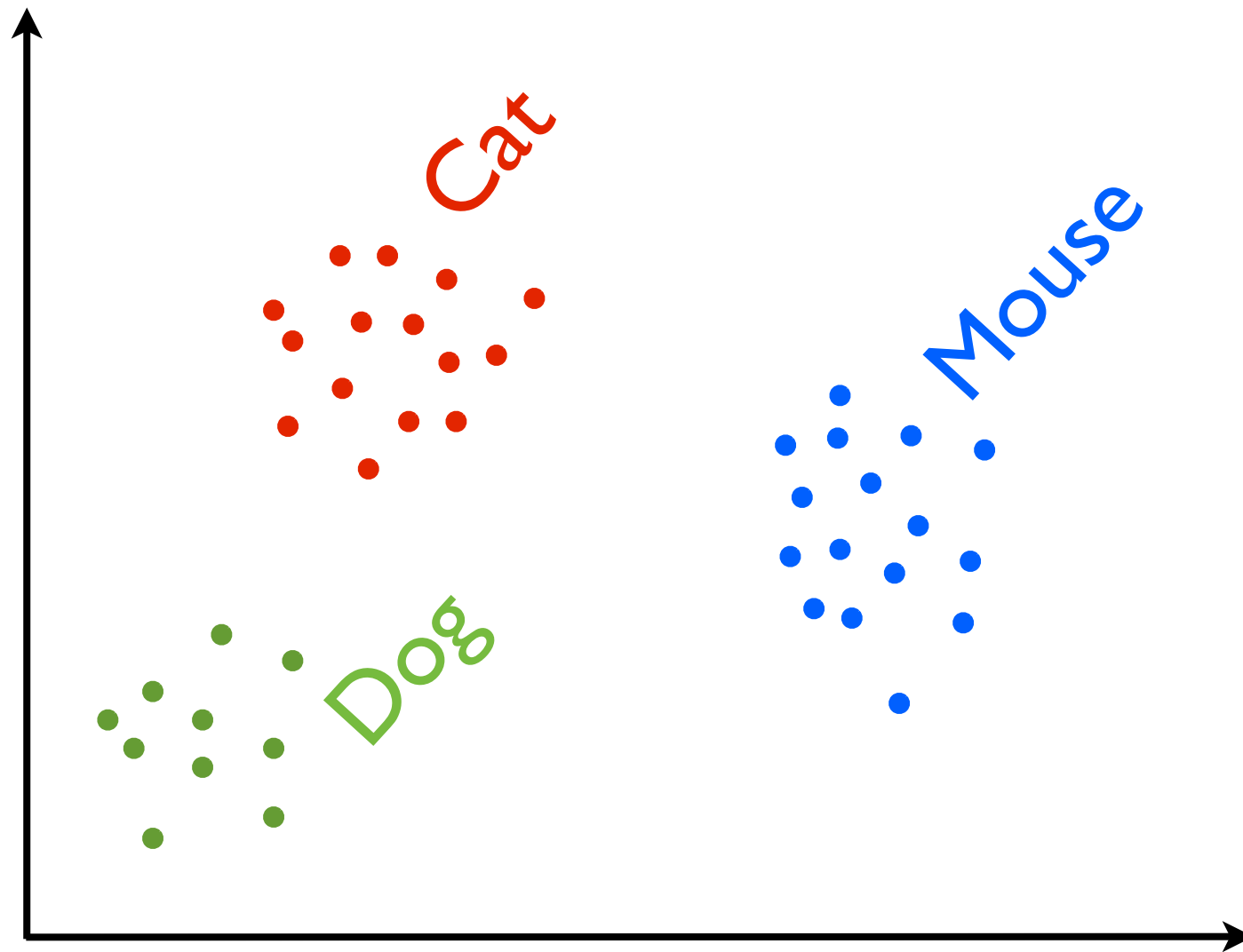


Clustering/Partition



“clusters”,
“classes”,
“blocks (of a partition)”

Clustering/Partition



“clusters”,
“classes”,
“blocks (of a partition)”

Clustering/Partition

	Cat	Dog	Mouse	Lizard	Sheep
Picture 1					
Picture 2					
Picture 3					
Picture 4					
Picture 5					
Picture 6					
Picture 7					

Latent feature allocation

	Cat	Dog	Mouse	Lizard	Sheep
Picture 1					
Picture 2					
Picture 3					
Picture 4					
Picture 5					
Picture 6					
Picture 7					

“features”,
“topics”

- Exchangeable
- Finite # of features per data point

Characterizations

- Exchangeable cluster distributions are characterized
- What about exchangeable feature distributions?

Exchangeable probability functions

$$\mathbb{P} \left(\begin{array}{c} 1 \\ 2 \\ \vdots \\ N \end{array} \begin{array}{ccccc} 1 & 2 & \dots & K & \end{array} \right)$$

	1	2	...	K
1				
2				
...				
...				
...				
...				
N				

Exchangeable probability functions

$$\mathbb{P} \left(\begin{array}{c} 1 \\ 2 \\ \vdots \\ N \end{array} \begin{array}{|c|c|c|c|c|} \hline 1 & 2 & \dots & K & \\ \hline \blacksquare & \square & \square & \square & \square \\ \blacksquare & \square & \square & \square & \square \\ \square & \blacksquare & \square & \square & \square \\ \square & \square & \blacksquare & \square & \square \\ \square & \blacksquare & \square & \square & \square \\ \square & \square & \square & \blacksquare & \square \\ \blacksquare & \square & \square & \square & \square \\ \hline \end{array} \right) = p(S_{N,1}, \dots, S_{N,K})$$

Exchangeable probability functions

$$\mathbb{P} \left(\begin{array}{c} 1 \\ 2 \\ \vdots \\ N \end{array} \begin{array}{ccccc} 1 & 2 & \dots & K & \end{array} \right) = p(S_{N,1}, \dots, S_{N,K})$$

Size of K th cluster

The diagram illustrates a grid with rows indexed 1 to N and columns indexed 1 to K. The first column (column 1) is shaded black, while the other columns (2 to K) are white. A blue arrow points from the text 'Size of Kth cluster' to the Kth column, indicating that the size of the Kth cluster is represented by the value in the Kth column of the first row.

Exchangeable probability functions

Exchangeable partition probability function (EPPF)

$$\mathbb{P} \left(\begin{array}{c} 1 \\ 2 \\ \vdots \\ N \end{array} \begin{array}{|c|c|c|c|c|} \hline 1 & 2 & \dots & K & \\ \hline \blacksquare & \square & \square & \square & \square \\ \blacksquare & \square & \square & \square & \square \\ \square & \blacksquare & \square & \square & \square \\ \square & \square & \blacksquare & \square & \square \\ \square & \blacksquare & \square & \square & \square \\ \square & \square & \square & \blacksquare & \square \\ \blacksquare & \square & \square & \square & \square \\ \hline \end{array} \right) = p(S_{N,1}, \dots, S_{N,K})$$

Exchangeable probability functions




































“Exchangeable feature probability function” (EFPP)?

Example: Indian buffet process

Example: Indian buffet process

	$k = 1$	2	\dots	K	
$n = 1$	■	■	□	□	□
2	□	■	□	□	□
\vdots	■	■	■	□	□
	□	□	□	□	□
	■	□	■	□	□
	□	□	□	■	■
N	■	■	■	□	□

Example: Indian buffet process

	$k = 1$	2	\dots	K	
$n = 1$					
2					
\vdots					
\vdots					
\vdots					
\vdots					
N					

For $n = 1, 2, \dots, N$

Example: Indian buffet process

	$k = 1$	2	...	K
$n = 1$	■	■	□	□
2	□	■	□	□
\vdots	■	■	■	□
	□	□	□	□
	■	□	■	□
	□	□	□	■
N	■	■	■	□

For $n = 1, 2, \dots, N$

1. Data point n has an existing feature k that has already occurred $S_{n-1,k}$ times with probability $\frac{S_{n-1,k}}{\theta + n - 1}$

Example: Indian buffet process

	$k = 1$	2	...	K
$n = 1$	■	■		
2		■		
\vdots	■	■	■	
	■		■	
				■
N	■	■	■	

For $n = 1, 2, \dots, N$

1. Data point n has an existing feature k that has already occurred $S_{n-1,k}$ times with probability

$$\frac{S_{n-1,k}}{\theta + n - 1}$$

2. Number of new features for data point n :

$$K_n^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + n - 1} \right)$$

Example: Indian buffet process

	$k = 1$	2	...	K
$n = 1$				
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\vdots				
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$n = 1$	■	■		
2		■		
\vdots	■	■	■	
N				

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$n = 1$	■	■		
2		■		
\vdots	■	■	■	
N				

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	$k = 1$	2	...	K
$n = 1$	■	■		
2		■		
\vdots	■	■	■	
	■		■	
N				

For $n = 1, 2, \dots, N$

1. Data point n has an existing feature k that has already occurred $S_{n-1,k}$ times with probability

$$\frac{S_{n-1,k}}{\theta + n - 1}$$

2. Number of new features for data

point n : $K_n^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + n - 1} \right)$

Example: Indian buffet process

	$k = 1$	2	...	K
$n = 1$	■	■		
2		■		
\vdots	■	■	■	
	■		■	
				■
N				■

For $n = 1, 2, \dots, N$

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$n = 1$	■	■		
2		■		
\vdots	■	■	■	
	■		■	
				■
N	■	■	■	

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Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Example: Indian buffet process (IBP)

$\mathbb{P}(\begin{matrix} & k = 1 & 2 & \dots & K \\ n = 1 & \blacksquare & \blacksquare & \square & \square & \square \\ 2 & \square & \blacksquare & \square & \square & \square \\ \vdots & \blacksquare & \blacksquare & \blacksquare & \square & \square \\ & \square & \square & \square & \square & \square \\ & \blacksquare & \square & \blacksquare & \square & \square \\ & \square & \square & \square & \blacksquare & \blacksquare \\ N & \blacksquare & \blacksquare & \blacksquare & \square & \square \end{matrix})$

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Example: Indian buffet process (IBP)

$\mathbb{P}(\begin{array}{c} k = 1 \quad 2 \quad \dots \quad K \\ n = 1 \\ 2 \\ \vdots \\ N \end{array} \begin{array}{|c|c|c|c|c|} \hline \blacksquare & \blacksquare & \square & \square & \square \\ \hline \square & \blacksquare & \square & \square & \square \\ \hline \blacksquare & \blacksquare & \blacksquare & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \blacksquare & \square & \blacksquare & \square & \square \\ \hline \square & \square & \square & \blacksquare & \blacksquare \\ \hline \blacksquare & \blacksquare & \blacksquare & \square & \square \\ \hline \end{array})$

$$= \frac{1}{K_N!} (\theta \gamma)^{K_N} \exp \left(-\theta \gamma \sum_{n=1}^N (\theta + n - 1)^{-1} \right) \prod_{k=1}^{K_N} \frac{\Gamma(S_{N,k}) \Gamma(N - S_{N,k} + \theta)}{\Gamma(N + \theta)}$$

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Size of k th
feature

$$= \frac{1}{K_N!} (\theta \gamma)^{K_N} \exp \left(-\theta \gamma \sum_{n=1}^N (\theta + n - 1)^{-1} \right) \prod_{k=1}^{K_N} \frac{\Gamma(S_{N,k}) \Gamma(N - S_{N,k} + \theta)}{\Gamma(N + \theta)}$$



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Number of features

Size of k th feature

$$= \frac{1}{K_N!} (\theta \gamma)^{K_N} \exp \left(-\theta \gamma \sum_{n=1}^N (\theta + n - 1)^{-1} \right) \prod_{k=1}^{K_N} \frac{\Gamma(S_{N,k}) \Gamma(N - S_{N,k} + \theta)}{\Gamma(N + \theta)}$$

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Number of data points

Size of k th feature

Number of features

$$= \frac{1}{K_N!} (\theta \gamma)^{K_N} \exp \left(-\theta \gamma \sum_{n=1}^N (\theta + n - 1)^{-1} \right) \prod_{k=1}^{K_N} \frac{\Gamma(S_{N,k}) \Gamma(N - S_{N,k} + \theta)}{\Gamma(N + \theta)}$$

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$\mathbb{P}(\begin{matrix} & k = 1 & 2 & \dots & K \\ n = 1 & \blacksquare & \blacksquare & \square & \square & \square \\ 2 & \square & \blacksquare & \square & \square & \square \\ \vdots & \blacksquare & \blacksquare & \blacksquare & \square & \square \\ N & \blacksquare & \blacksquare & \blacksquare & \square & \square \end{matrix})$

Number of data points

Size of k th feature

Number of features

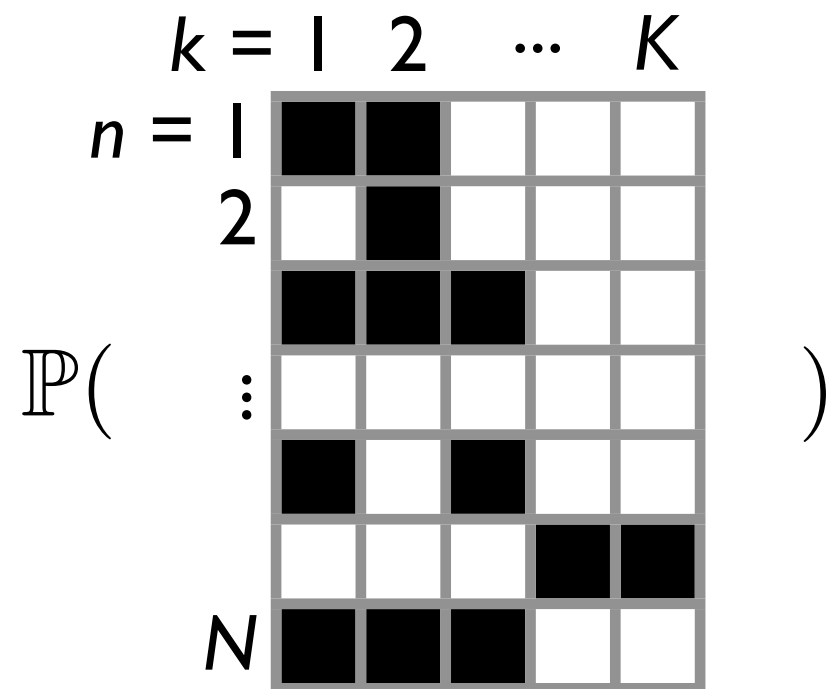
$$= \frac{1}{K_N!} (\theta \gamma)^{K_N} \exp \left(-\theta \gamma \sum_{n=1}^N (\theta + n - 1)^{-1} \right) \prod_{k=1}^{K_N} \frac{\Gamma(S_{N,k}) \Gamma(N - S_{N,k} + \theta)}{\Gamma(N + \theta)}$$

$$= p(N; S_{N,1}, S_{N,2}, \dots, S_{N,K})$$

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Example: Indian buffet process (IBP)



Number of data points

Size of k th feature

Number of features

$$= \frac{1}{K_N!} (\theta \gamma)^{K_N} \exp \left(-\theta \gamma \sum_{n=1}^N (\theta + n - 1)^{-1} \right) \prod_{k=1}^{K_N} \frac{\Gamma(S_{N,k}) \Gamma(N - S_{N,k} + \theta)}{\Gamma(N + \theta)}$$















$$= p(N; S_{N,1}, S_{N,2}, \dots, S_{N,K})$$

“EFPF”

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?















Counterexample

$n = 1$		
2		
		
\vdots		
		
		
N		

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Counterexample

$n = 1$		
2		
		
\vdots		
		
		
N		

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$















$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array}) = p_3$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Counterexample

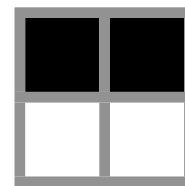
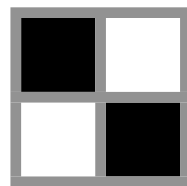
$n = 1$		
2		
		
\vdots		
		
		
N		

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

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$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$



Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Counterexample

$n = 1$		
2		
		
\vdots		
		
		
N		

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$

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$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

$$\mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \end{array}\right) \quad \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array}\right)$$

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Counterexample

$n = 1$		
2		
		
\vdots		
		
		
N		

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array}) = p_3$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

$$\mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \end{array}\right) \quad \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array}\right)$$















$$p_1 p_2$$

$$p_3 p_4$$

Exchangeable probability functions

“Exchangeable feature probability function” (EFPF)?

Counterexample

$n = 1$		
2		
		
\vdots		
		
		
N		

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$

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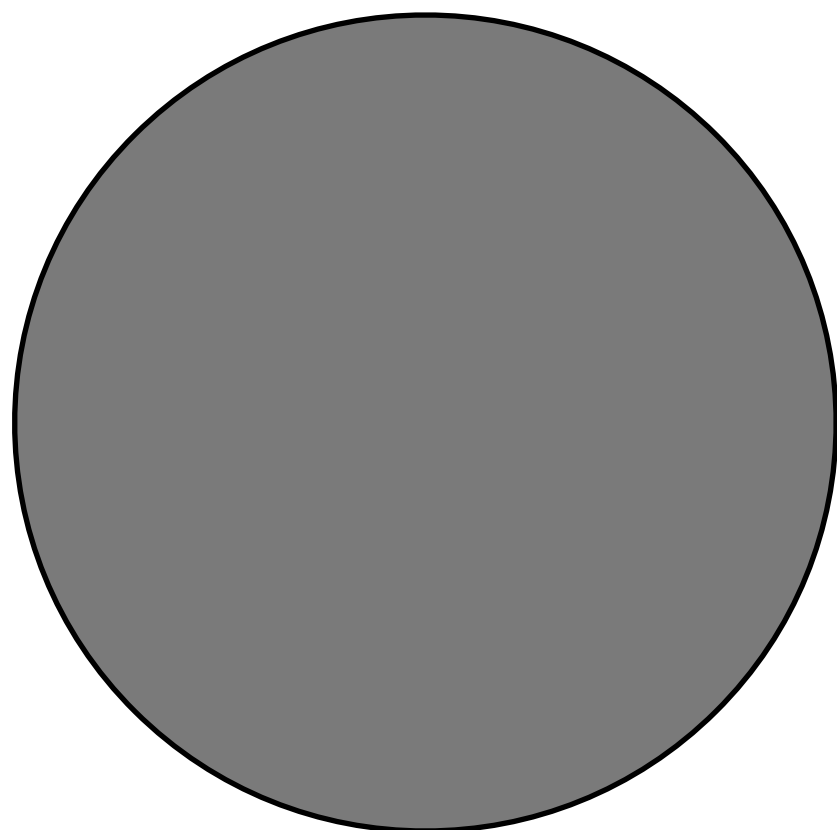
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

$$\mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \end{array}\right) \neq \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array}\right)$$

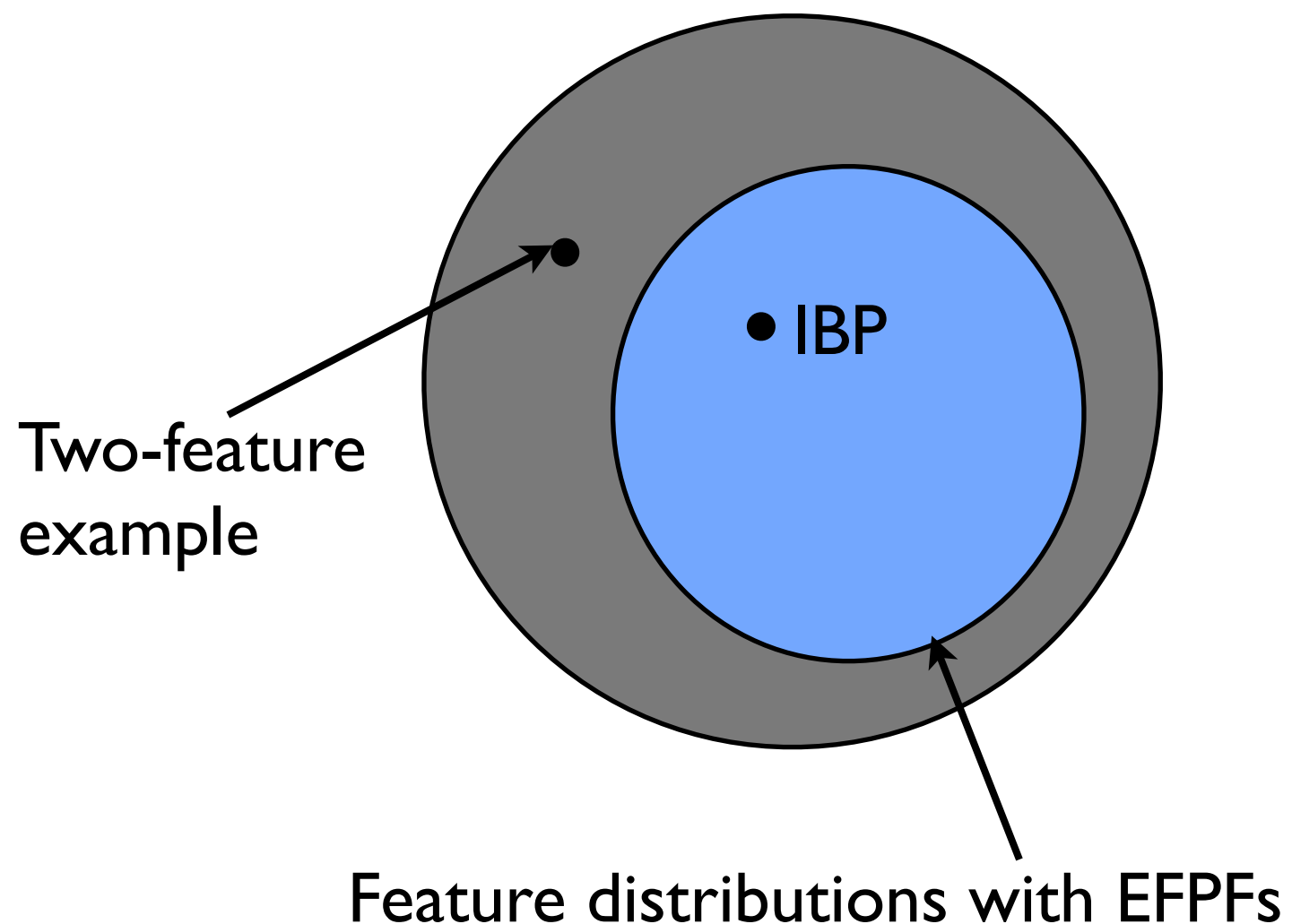
$$p_1 p_2 \neq p_3 p_4$$

Exchangeable probability functions

Exchangeable cluster distributions
= Cluster distributions with EPPFs



Exchangeable feature distributions



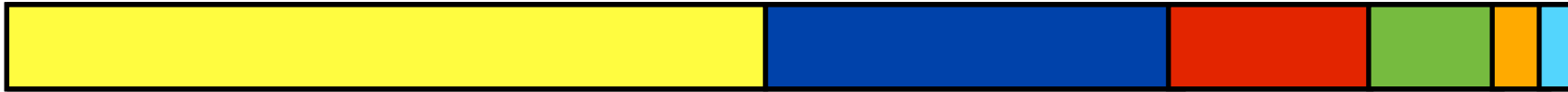
Paintboxes

Exchangeable partition: Kingman paintbox



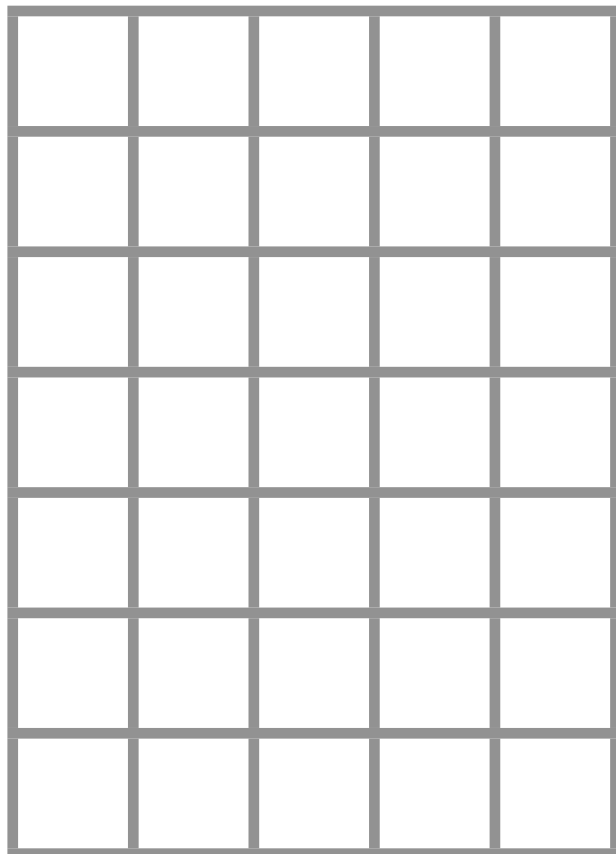
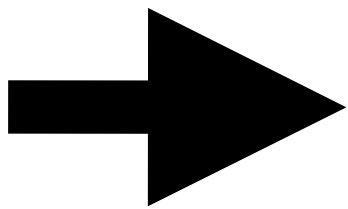
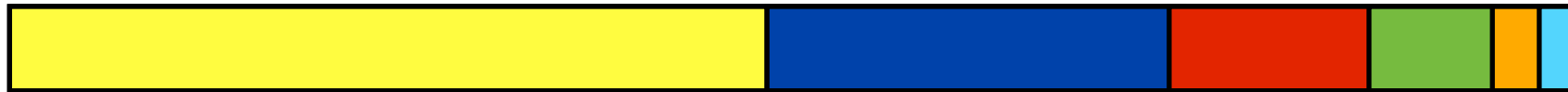
Paintboxes

Exchangeable partition: Kingman paintbox



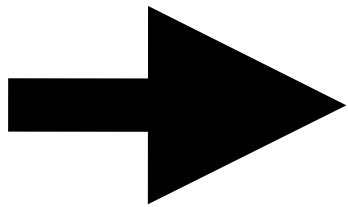
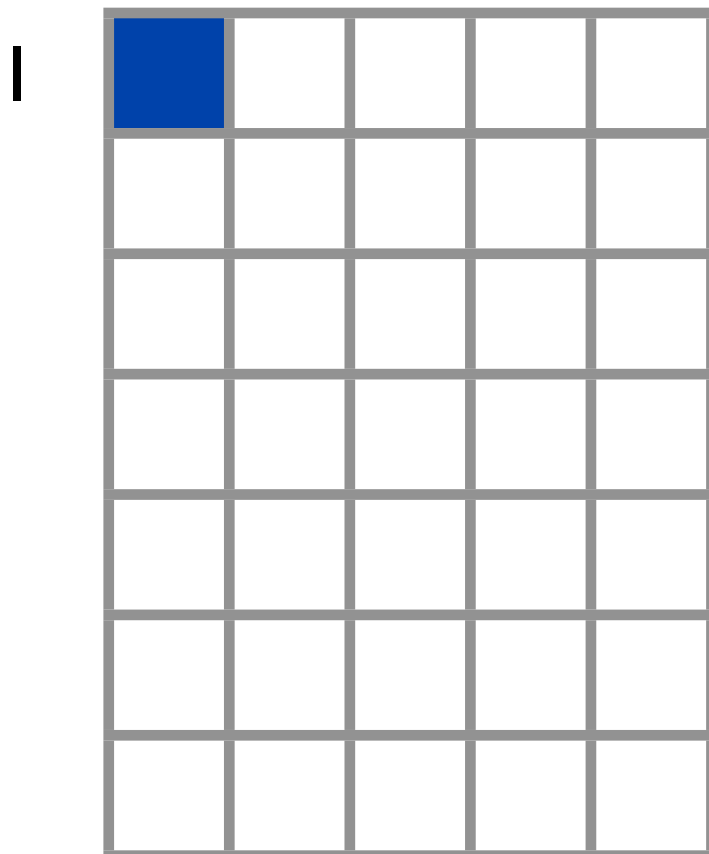
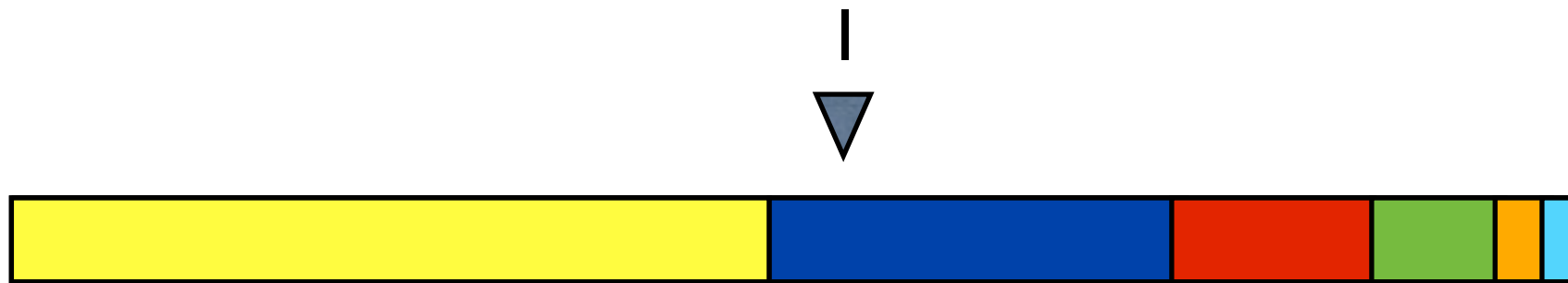
Paintboxes

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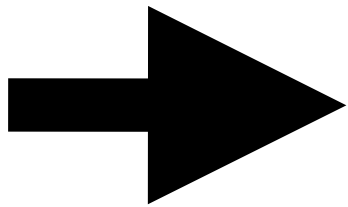
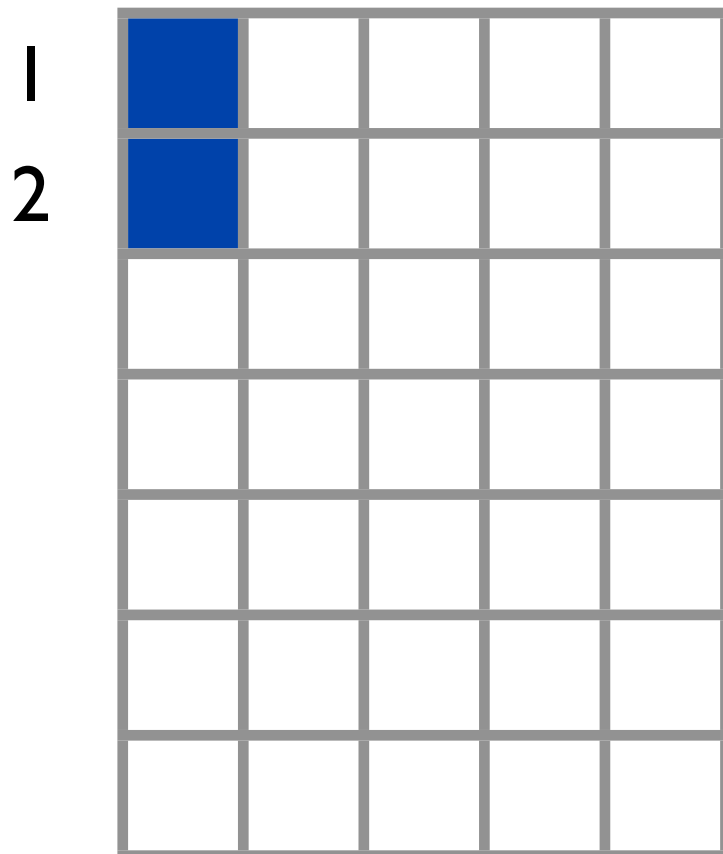
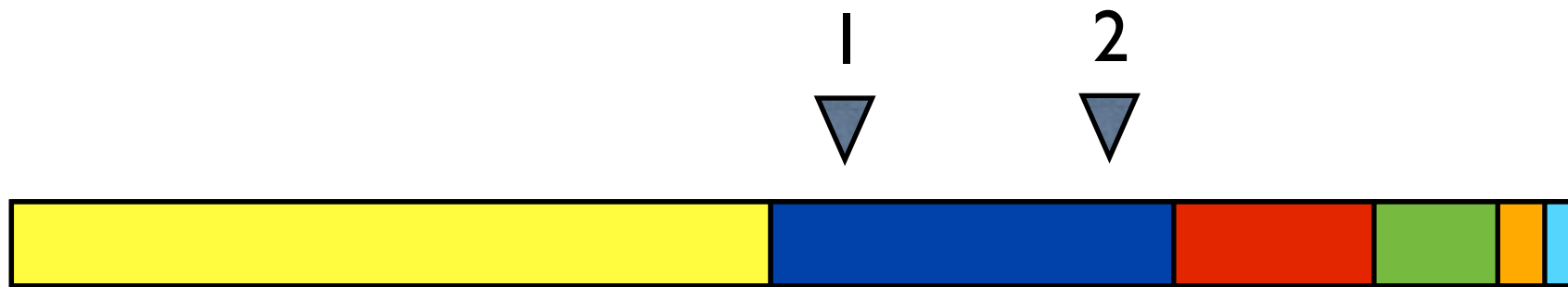
Paintboxes

Exchangeable partition: Kingman paintbox



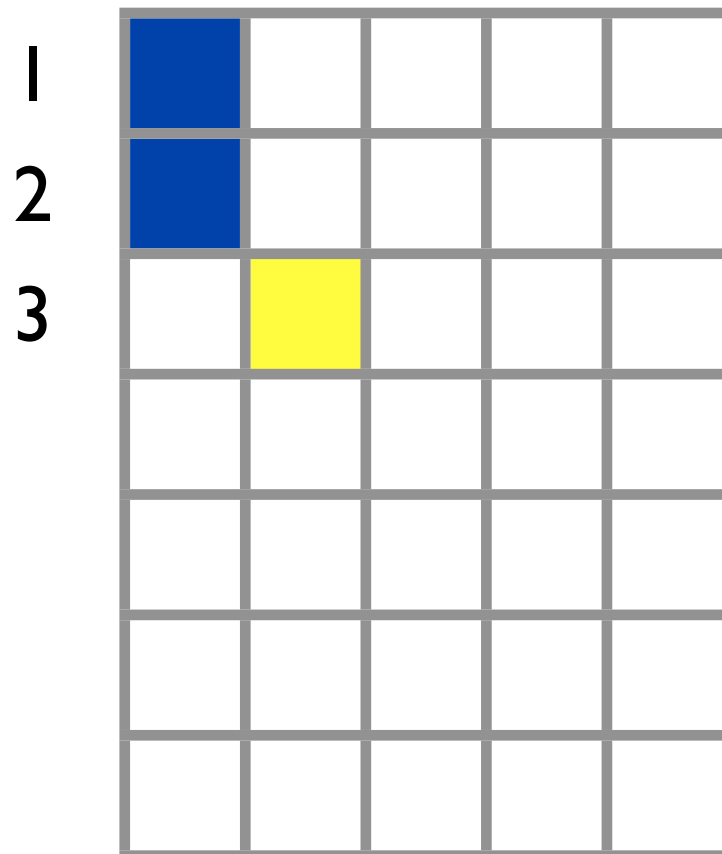
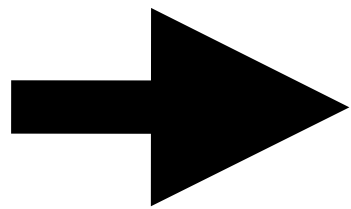
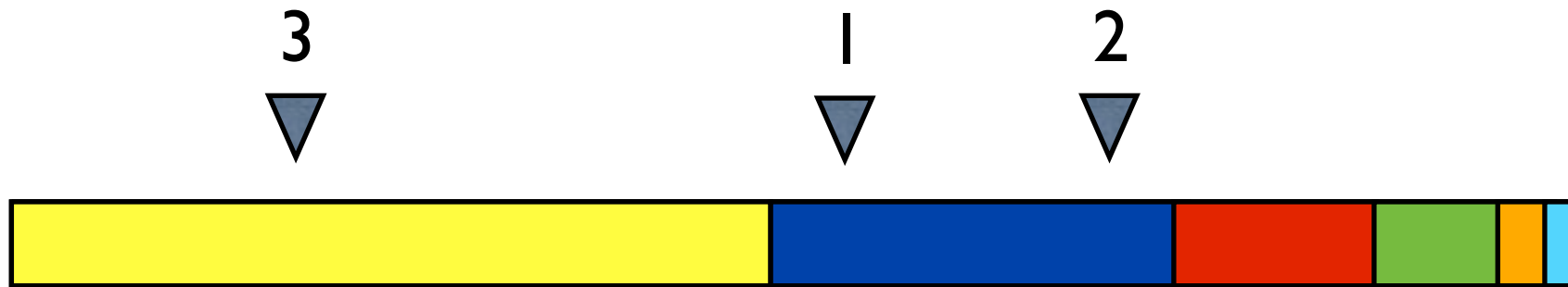
Paintboxes

Exchangeable partition: Kingman paintbox



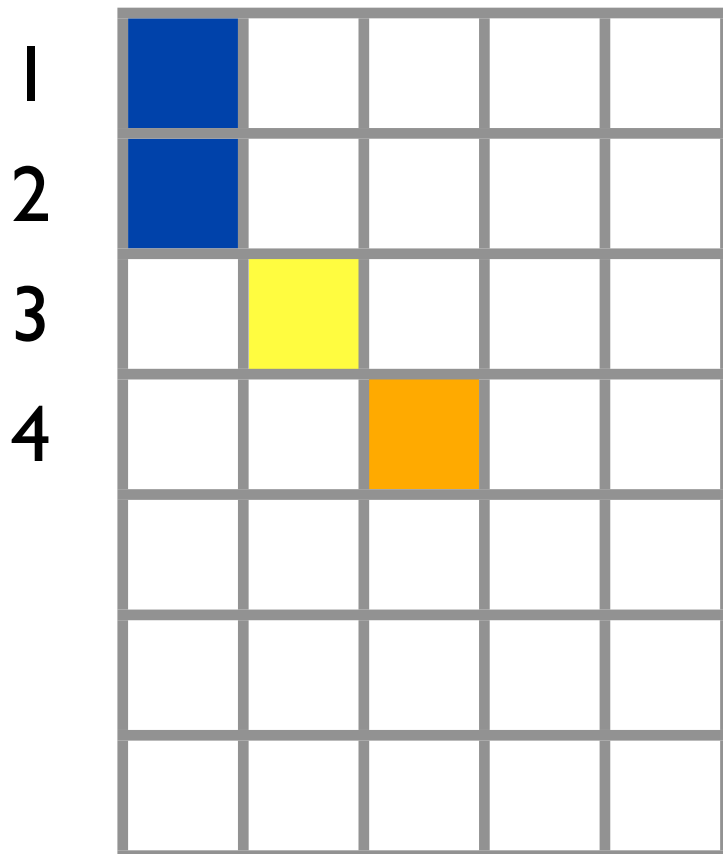
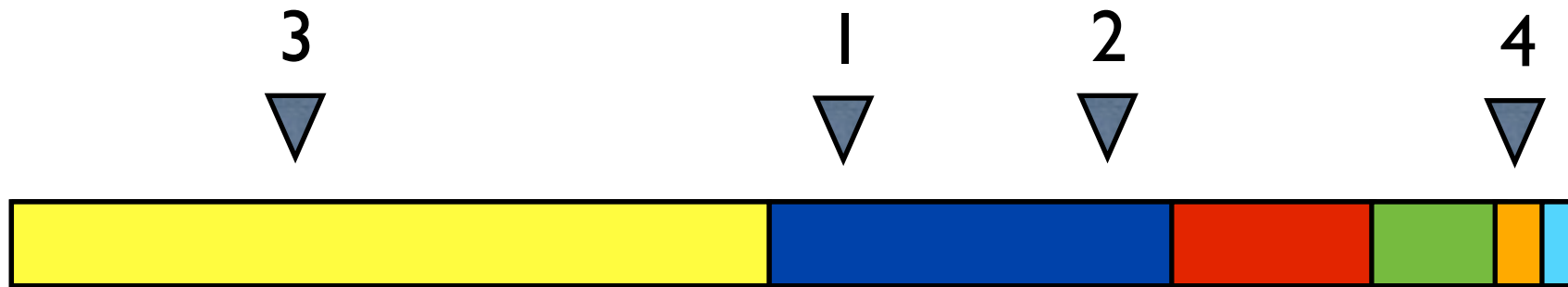
Paintboxes

Exchangeable partition: Kingman paintbox



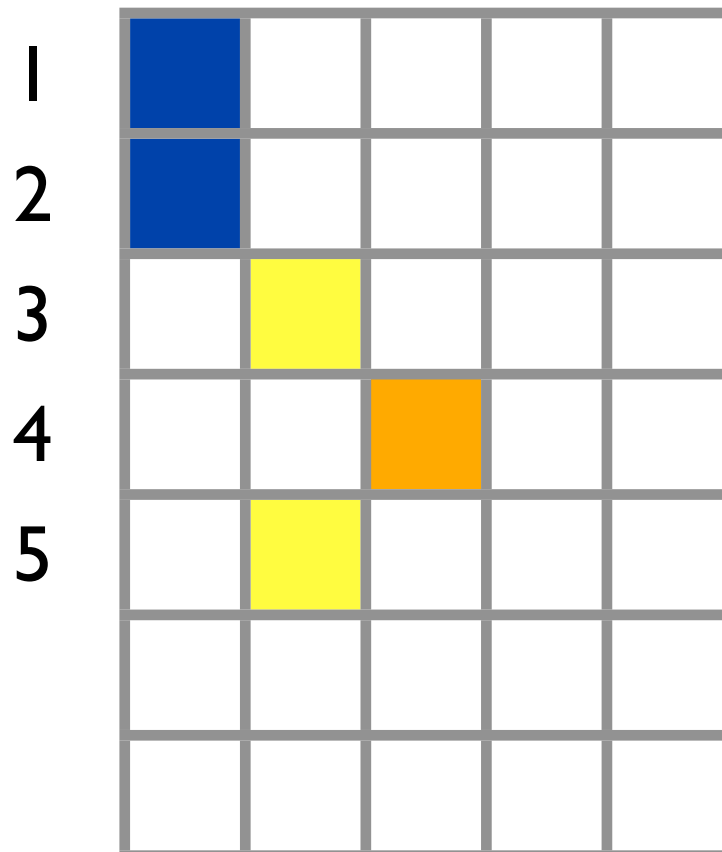
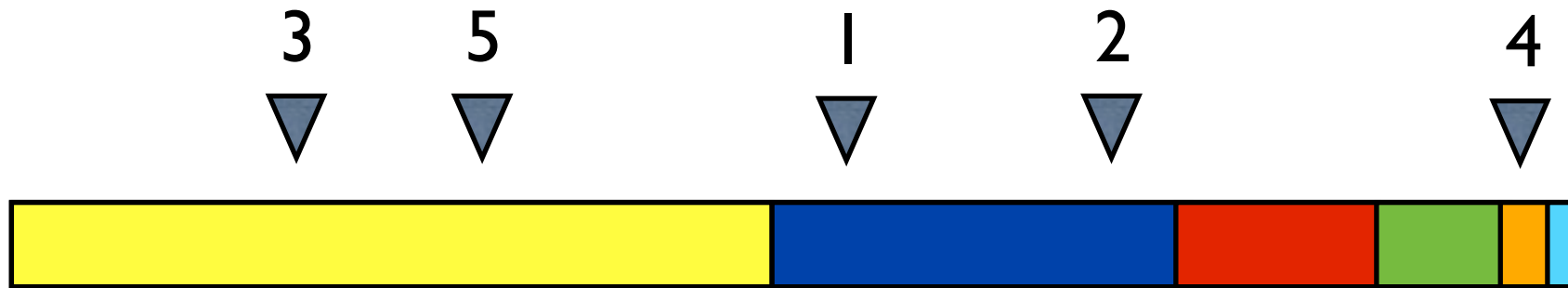
Paintboxes

Exchangeable partition: Kingman paintbox



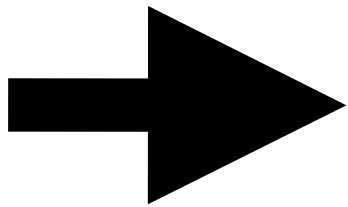
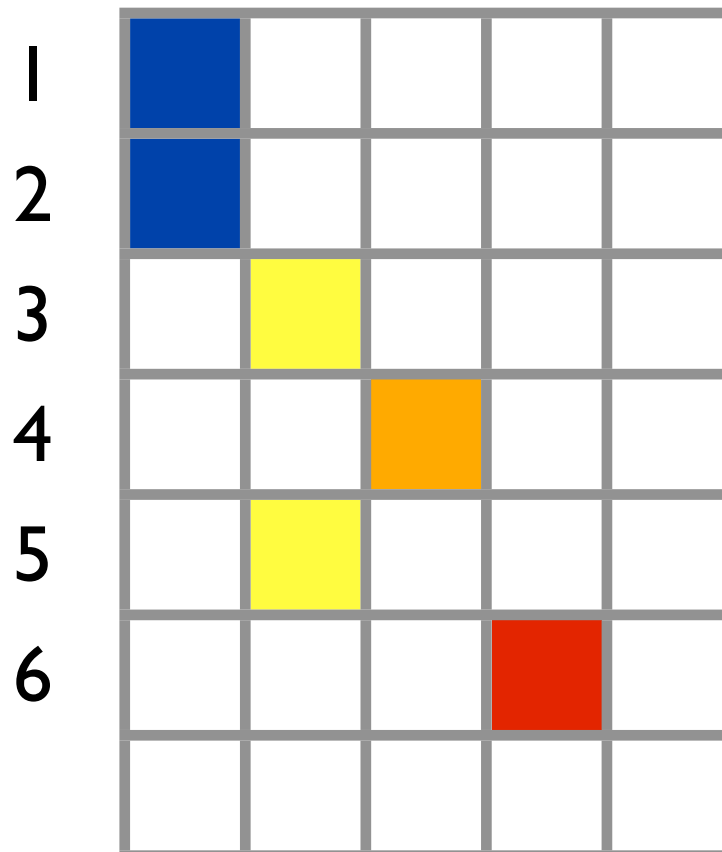
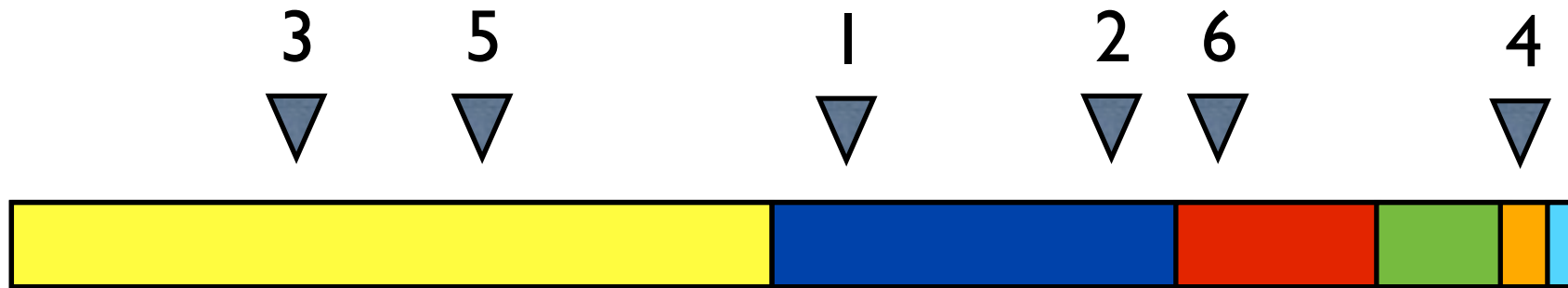
Paintboxes

Exchangeable partition: Kingman paintbox



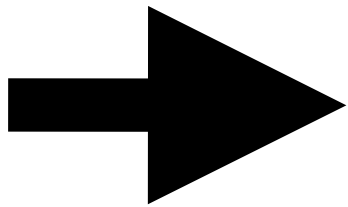
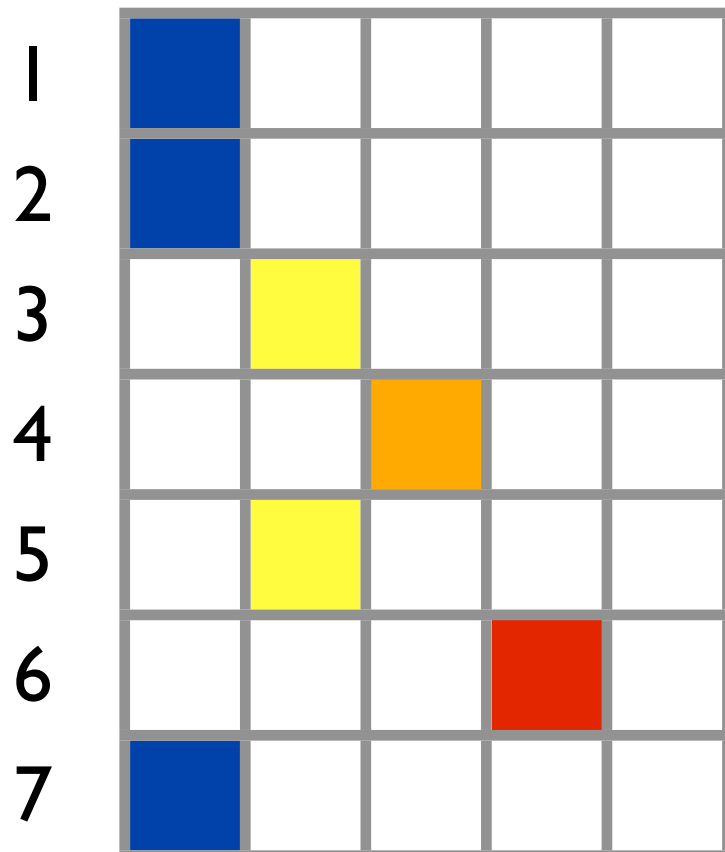
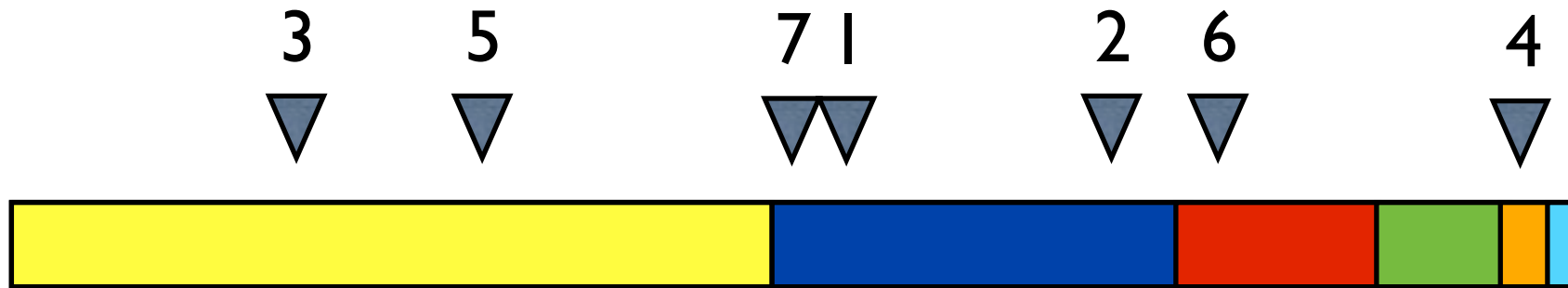
Paintboxes

Exchangeable partition: Kingman paintbox



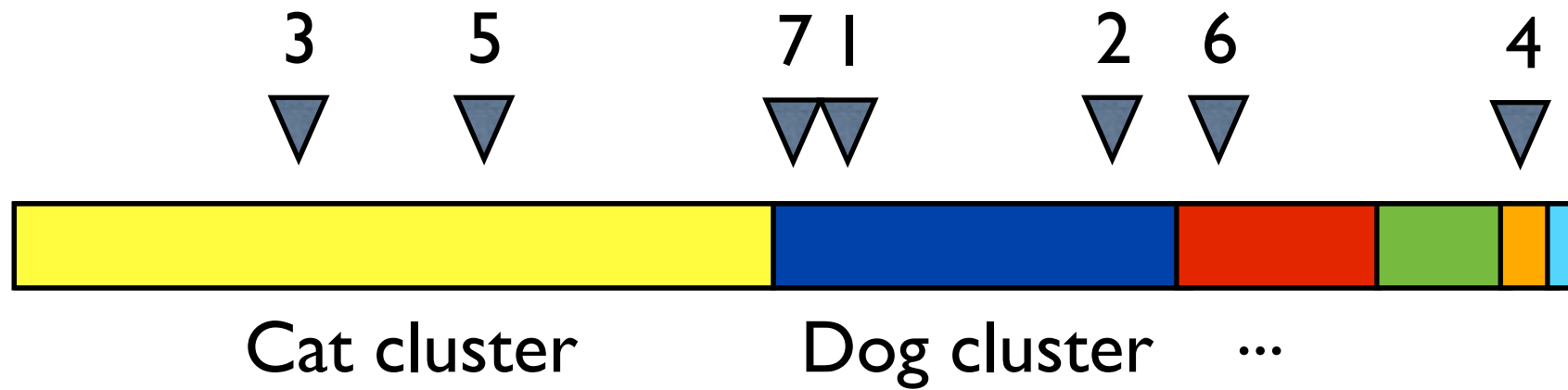
Paintboxes

Exchangeable partition: Kingman paintbox



Paintboxes

Exchangeable partition: Kingman paintbox

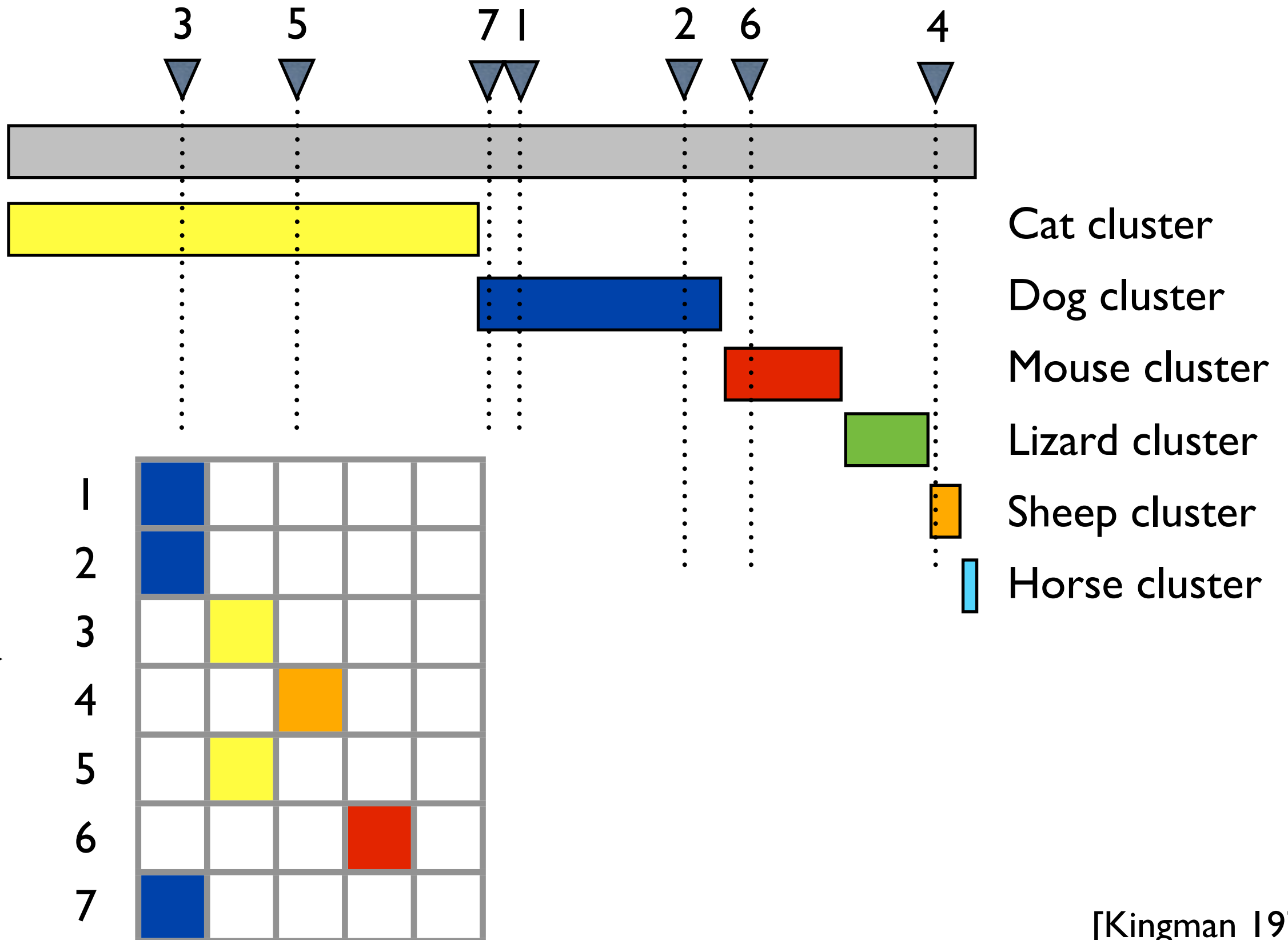


A 7x5 grid with rows labeled 1 to 7 on the left. The cells are colored as follows: Row 1: (1,1) blue; Row 2: (2,1) blue; Row 3: (3,2) yellow; Row 4: (4,3) orange; Row 5: (5,2) yellow; Row 6: (6,4) red; Row 7: (7,1) blue.

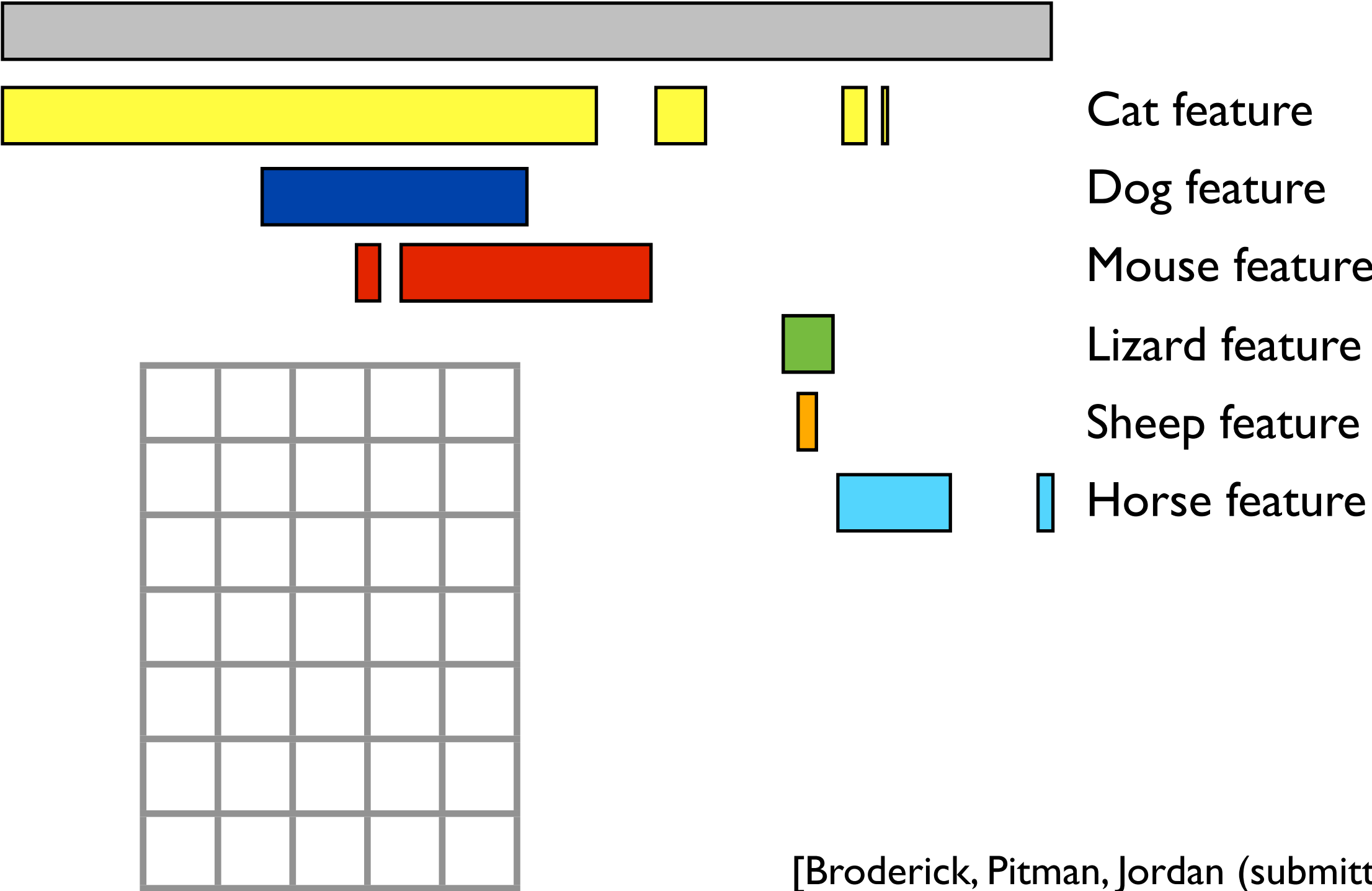
1	blue				
2	blue				
3		yellow			
4			orange		
5		yellow			
6				red	
7	blue				

Paintboxes

Exchangeable partition: Kingman paintbox

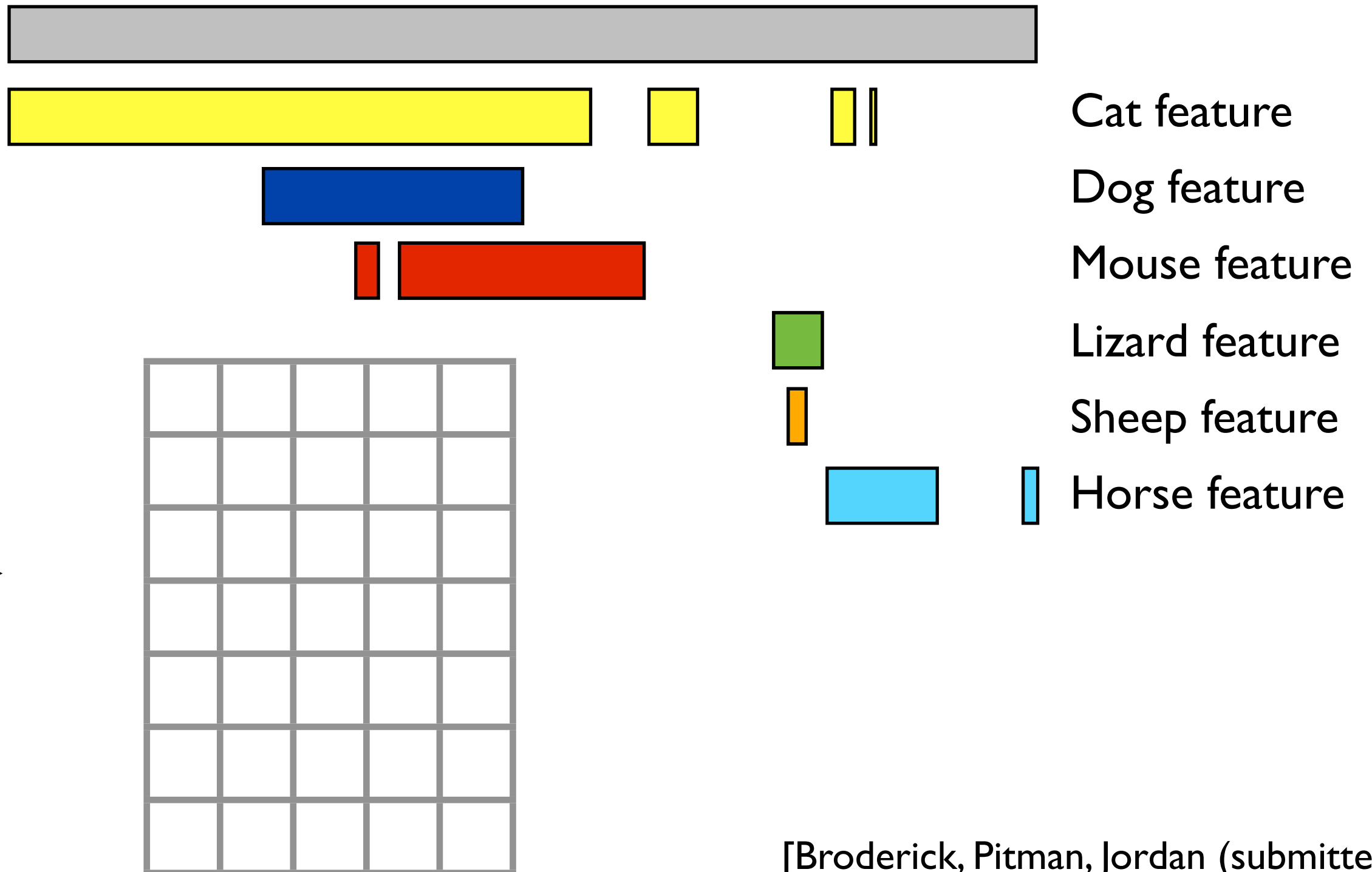


Paintboxes



Paintboxes

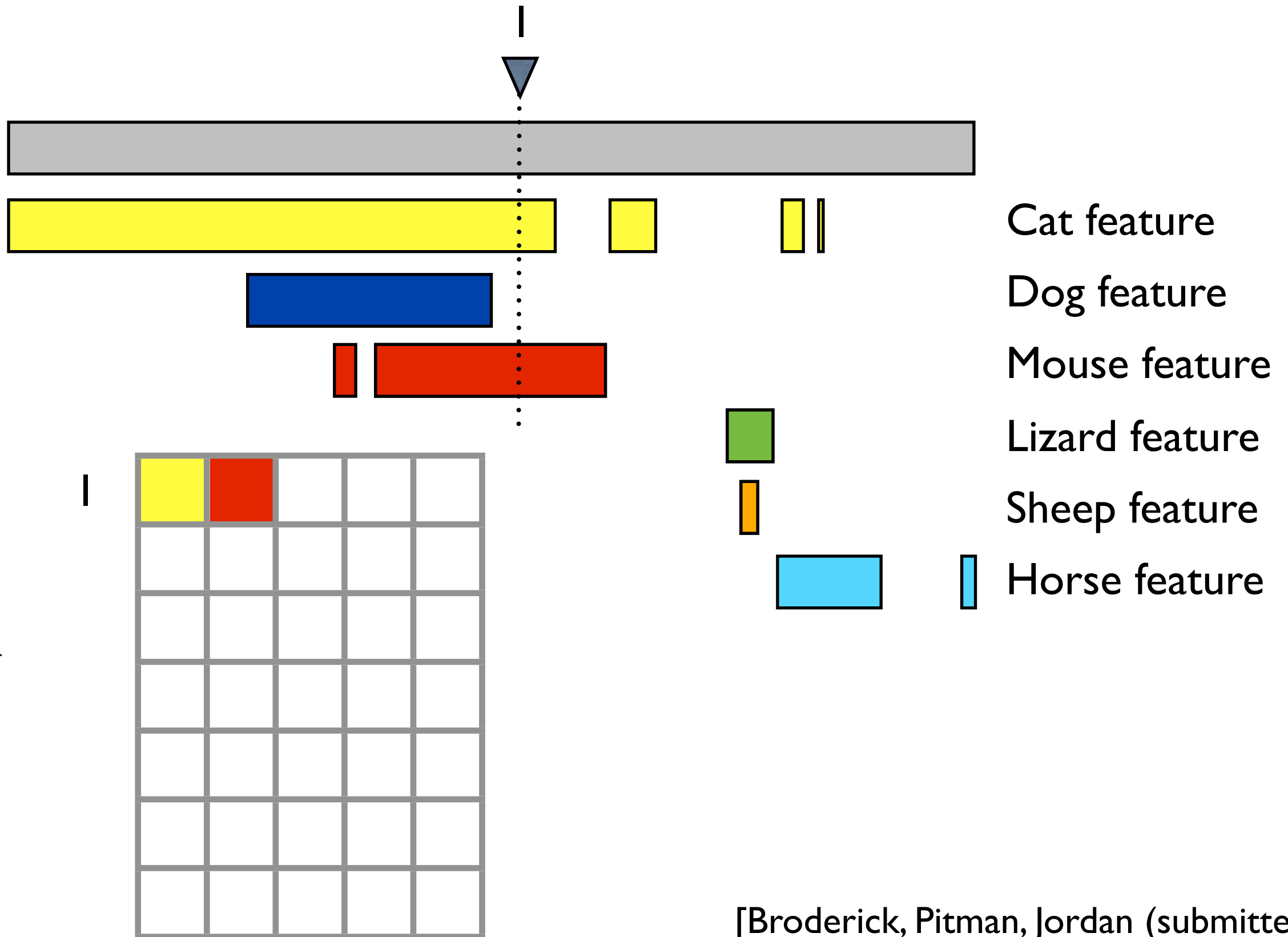
Exchangeable feature allocation: feature paintbox



[Broderick, Pitman, Jordan (submitted)]

Paintboxes

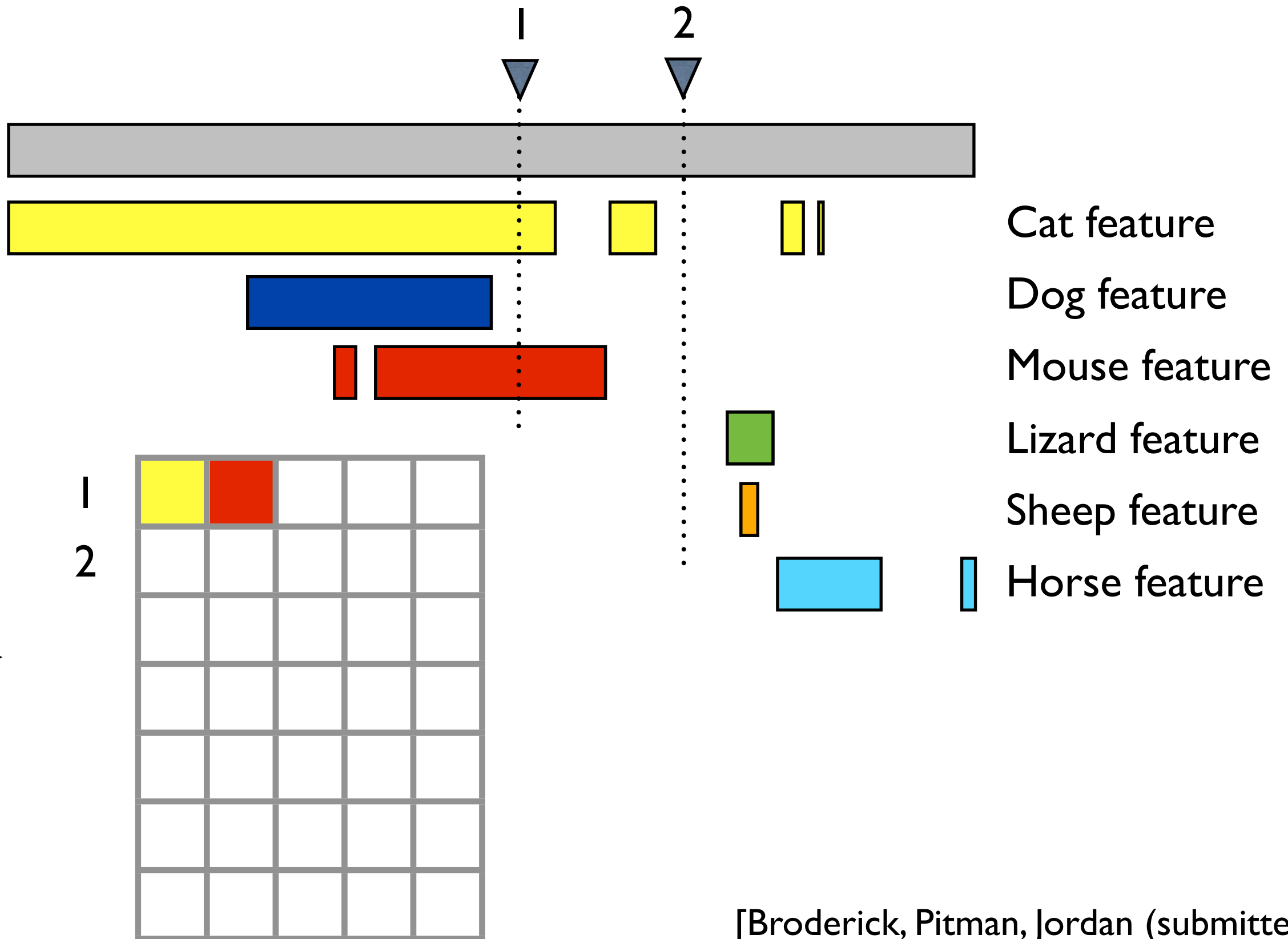
Exchangeable feature allocation: feature paintbox



[Broderick, Pitman, Jordan (submitted)]

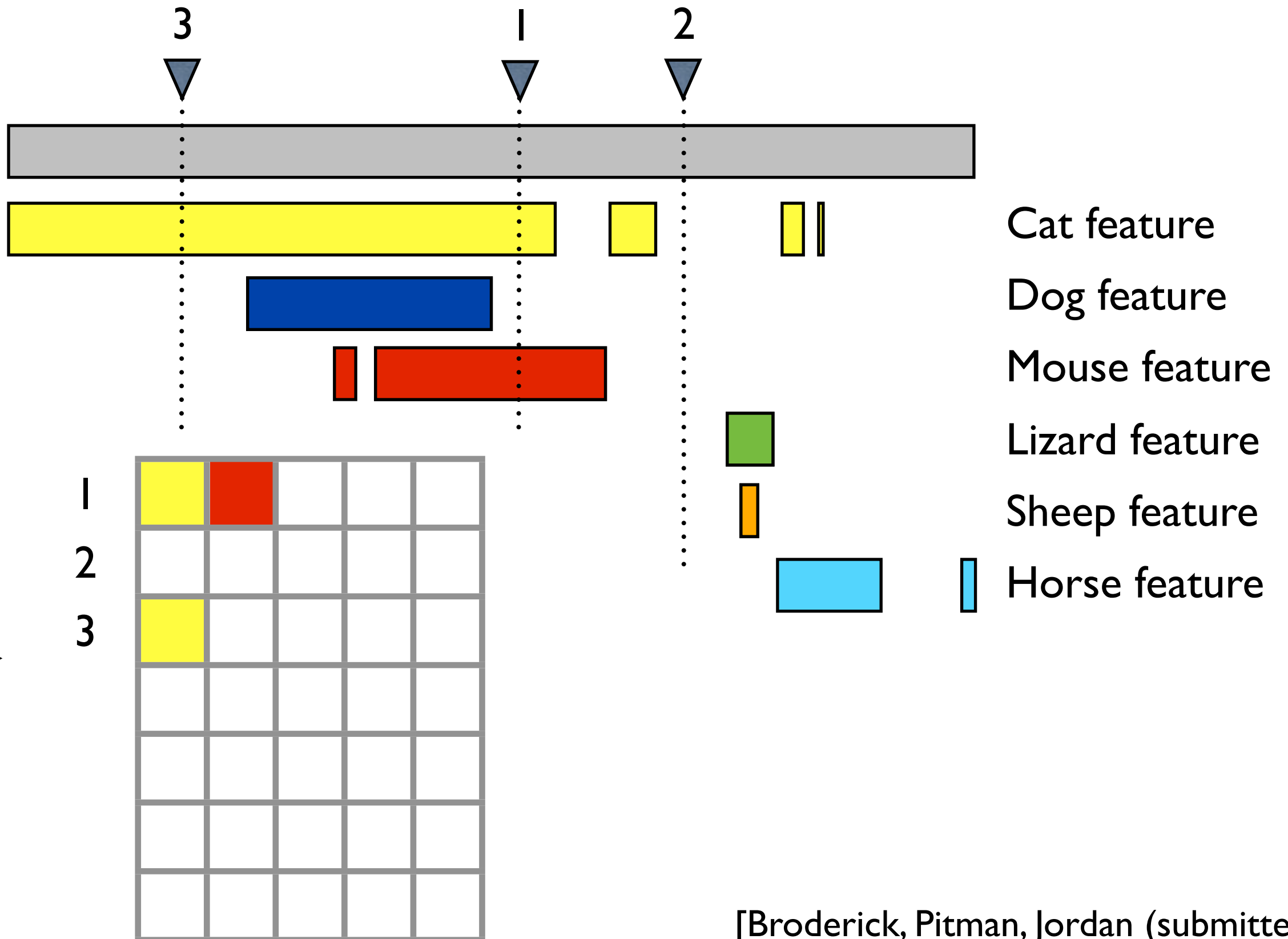
Paintboxes

Exchangeable feature allocation: feature paintbox



Paintboxes

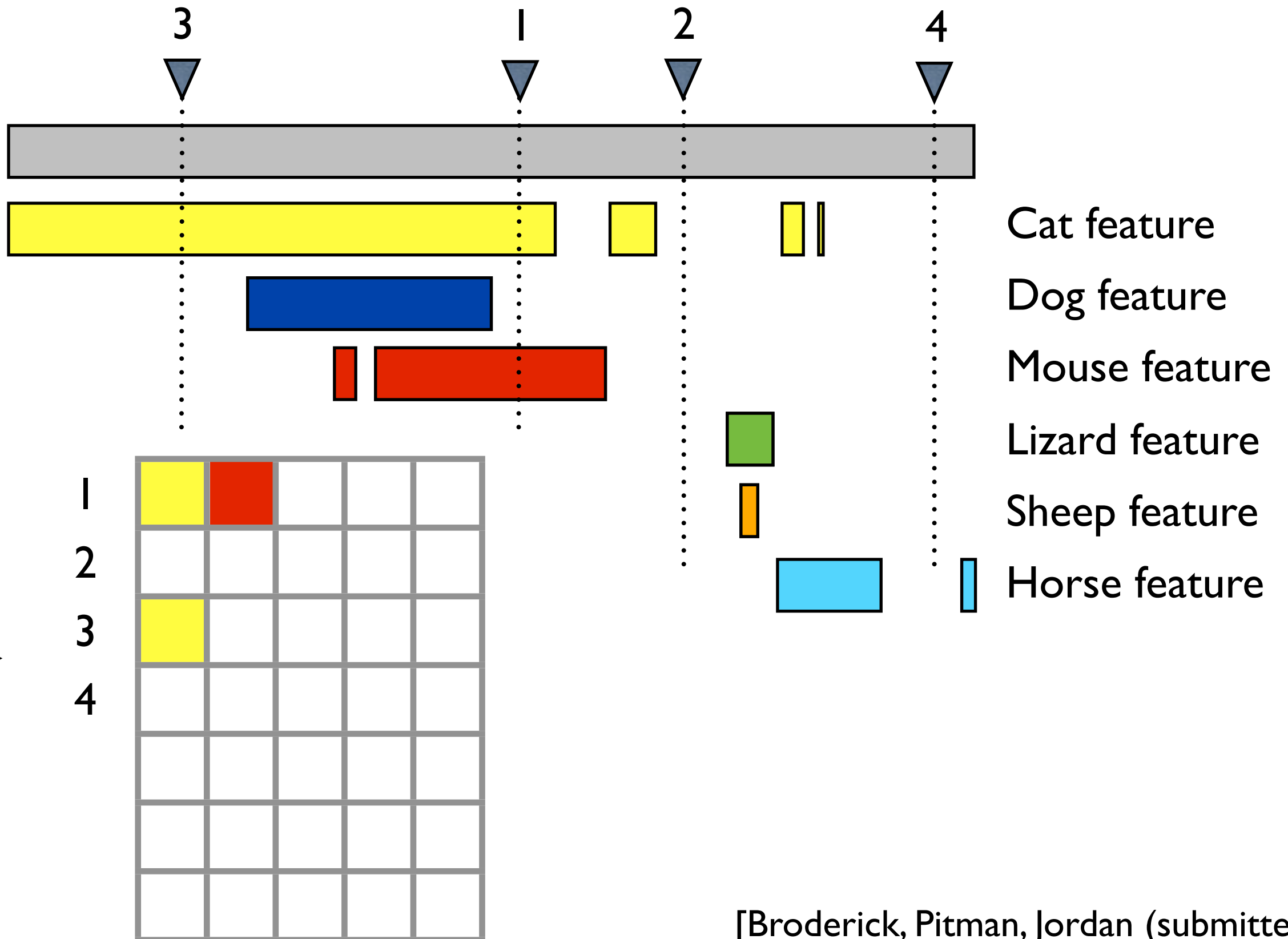
Exchangeable feature allocation: feature paintbox



[Broderick, Pitman, Jordan (submitted)]

Paintboxes

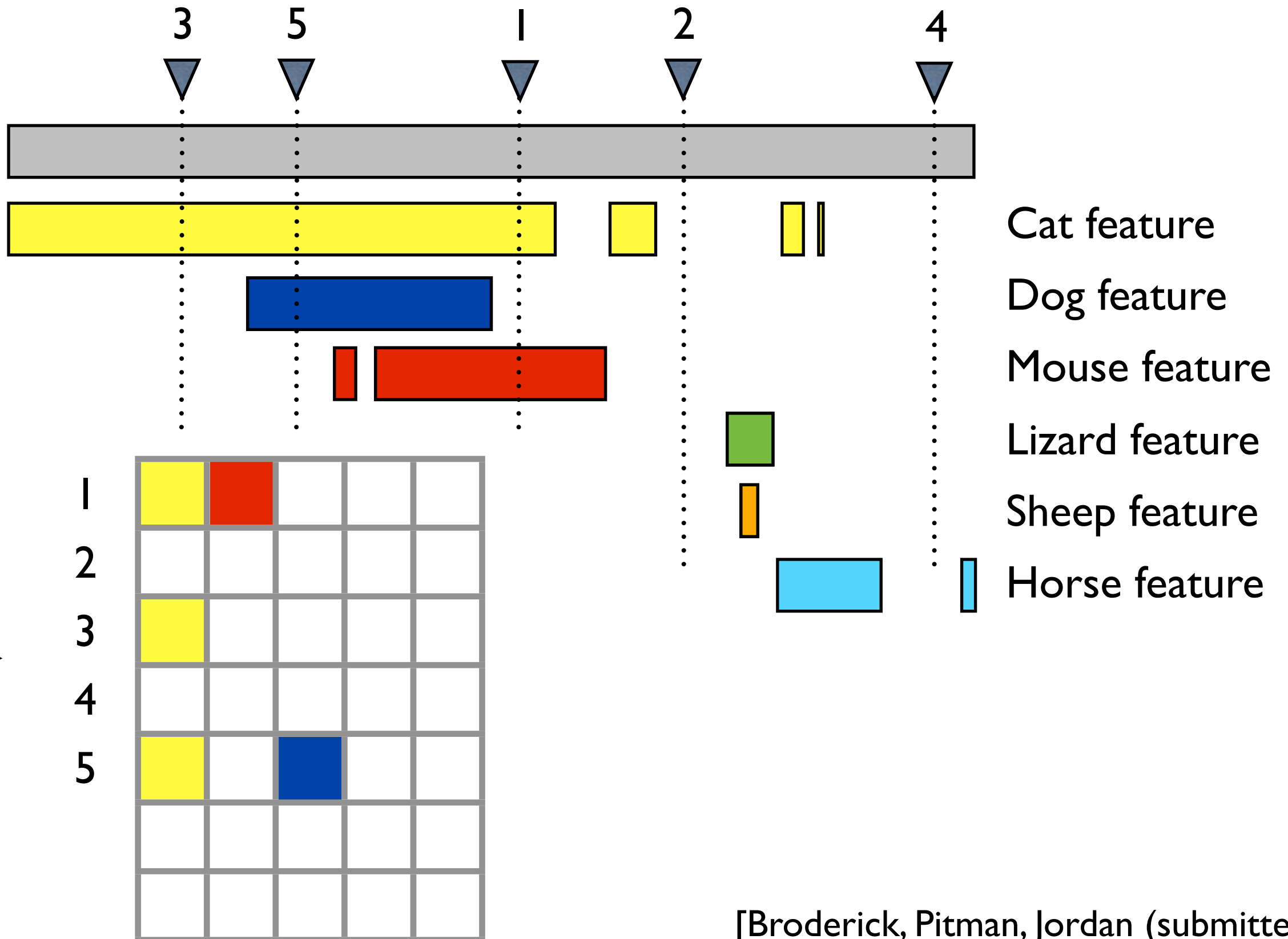
Exchangeable feature allocation: feature paintbox



[Broderick, Pitman, Jordan (submitted)]

Paintboxes

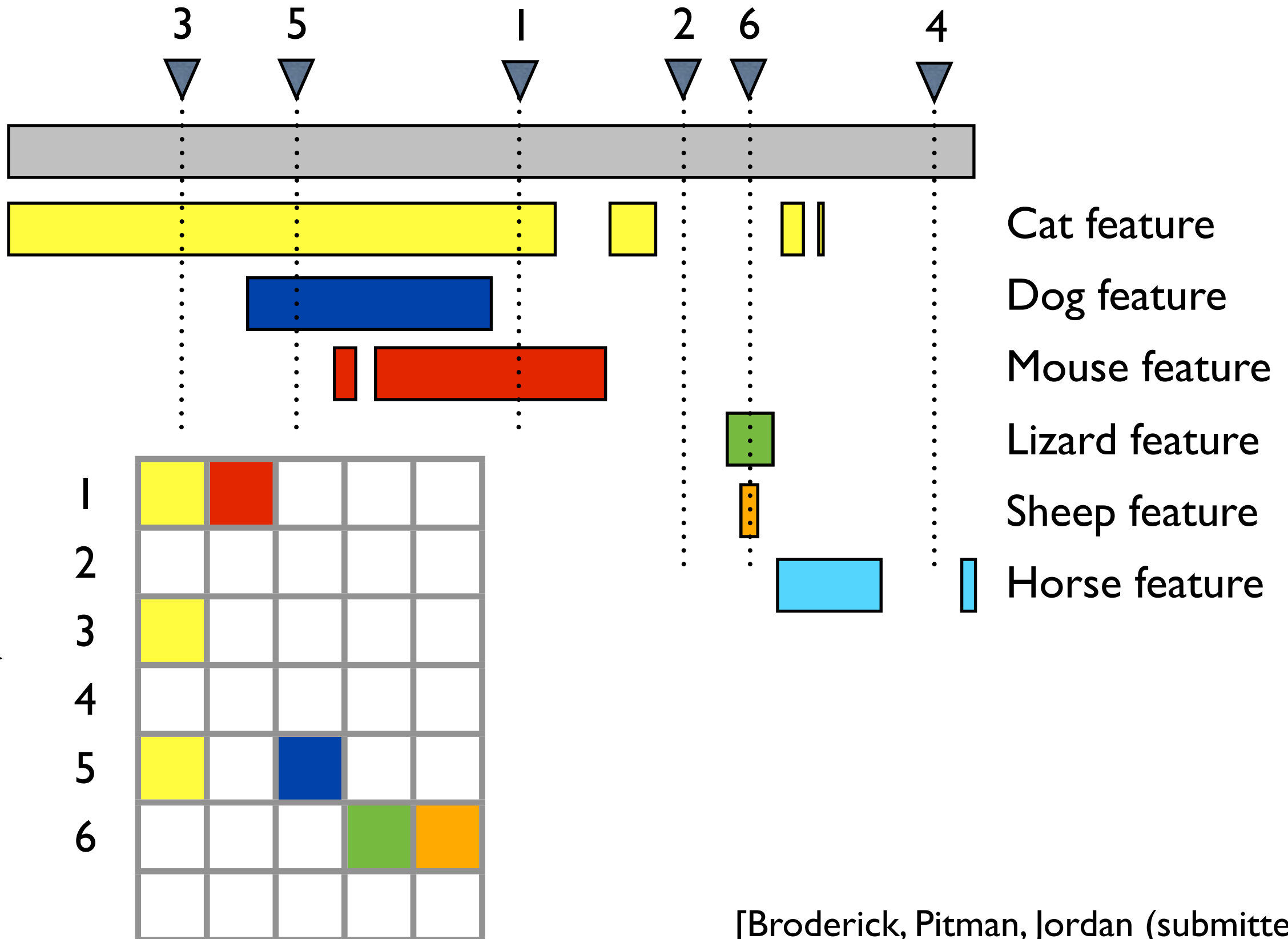
Exchangeable feature allocation: feature paintbox



[Broderick, Pitman, Jordan (submitted)]

Paintboxes

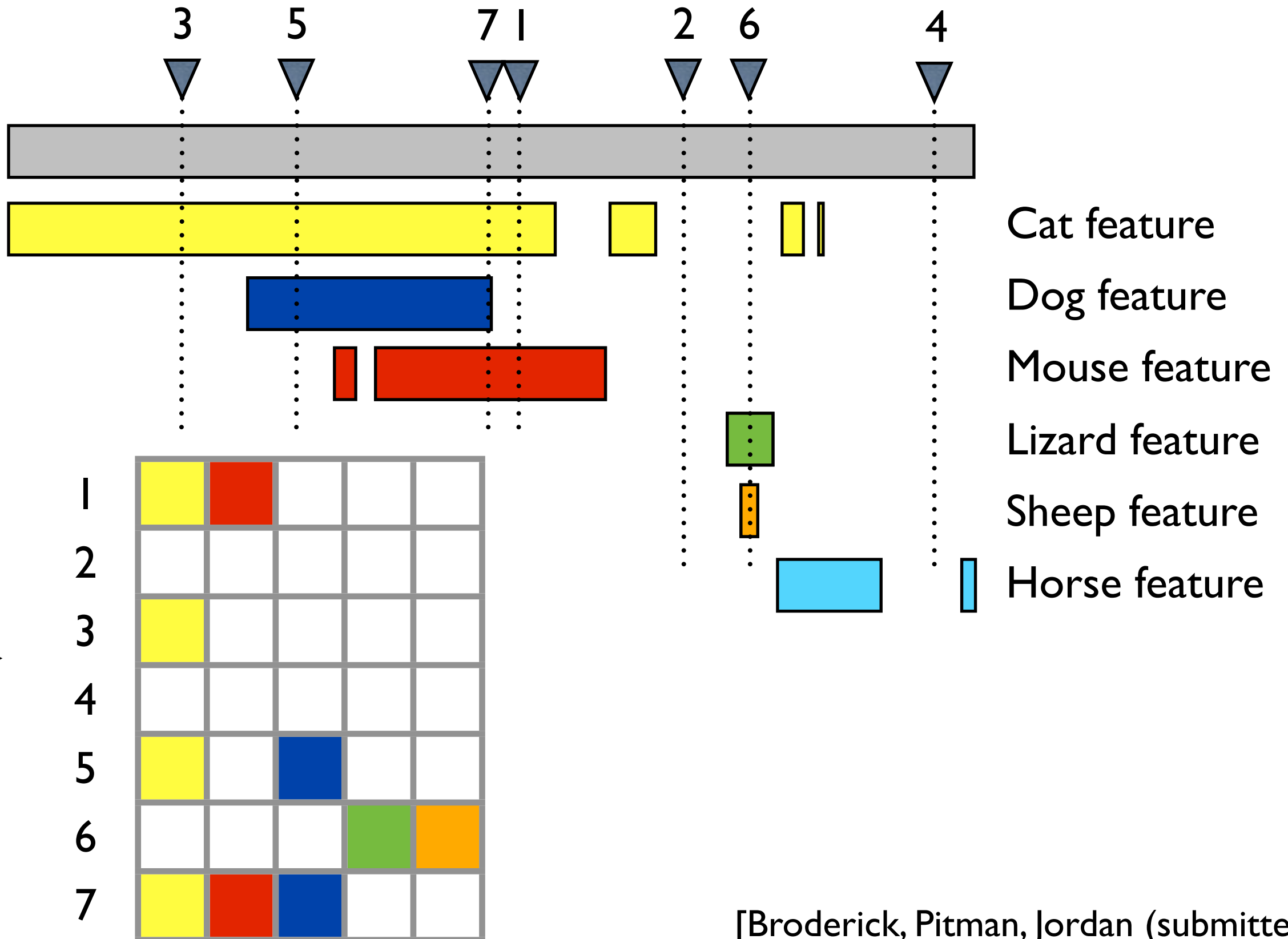
Exchangeable feature allocation: feature paintbox



[Broderick, Pitman, Jordan (submitted)]

Paintboxes

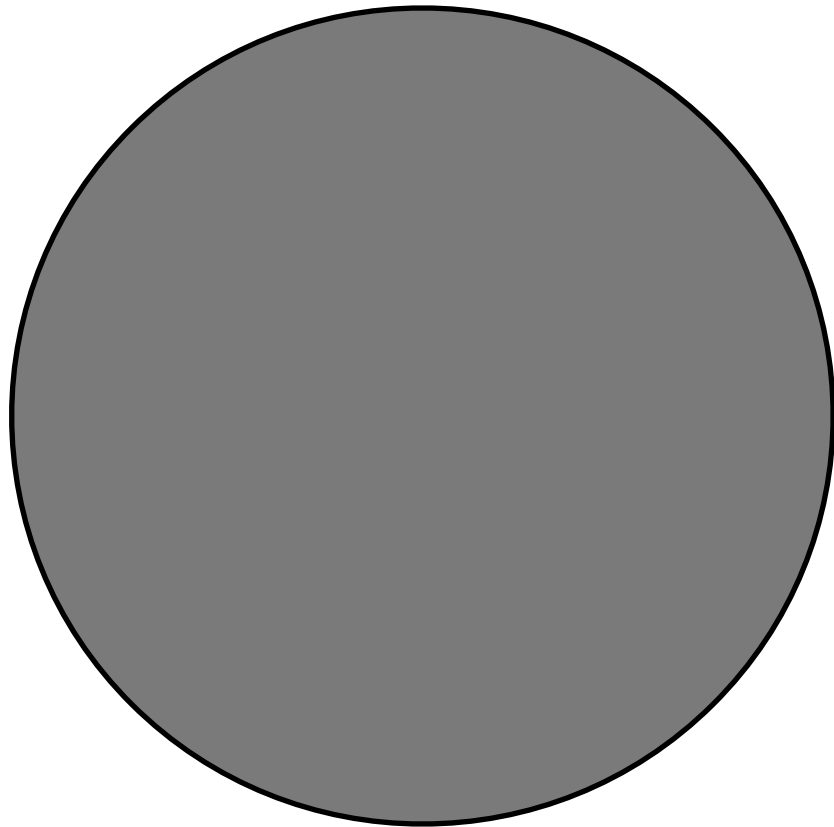
Exchangeable feature allocation: feature paintbox



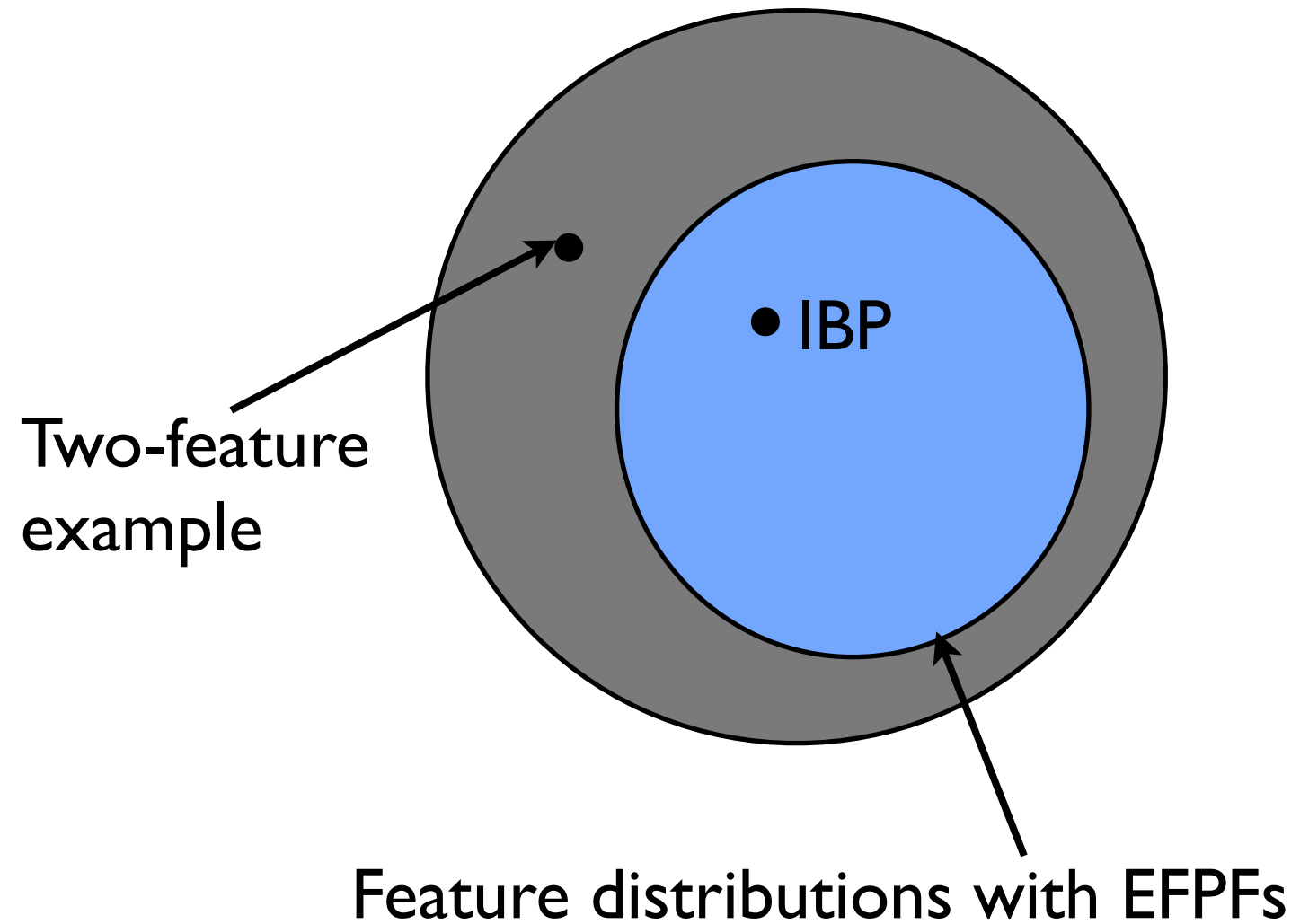
[Broderick, Pitman, Jordan (submitted)]

Paintboxes

Exchangeable cluster distributions
= Cluster distributions with EPPFs

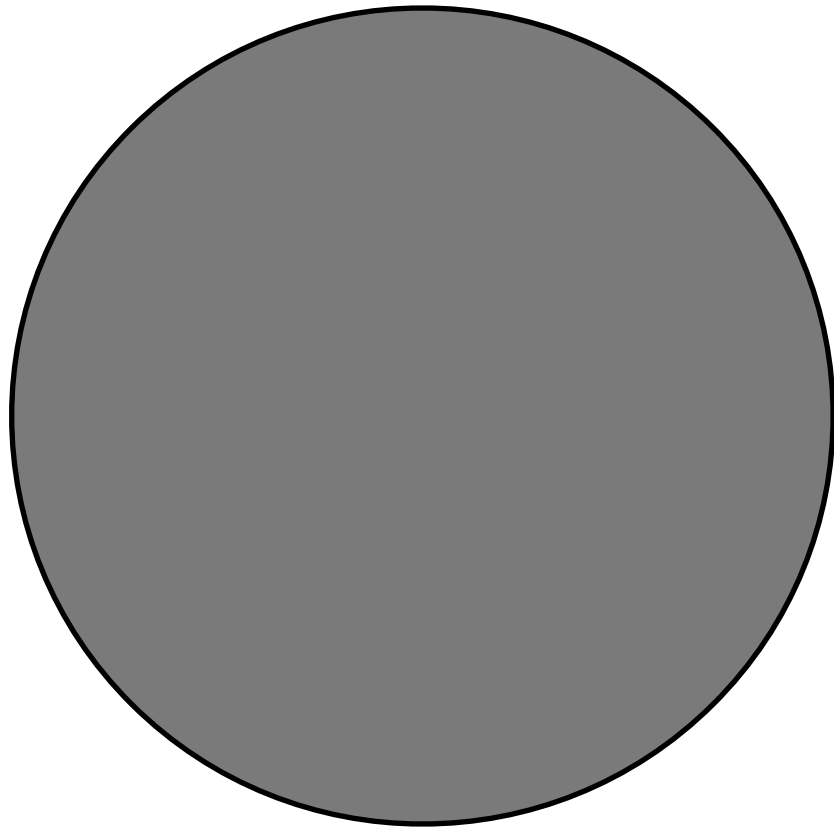


Exchangeable feature distributions

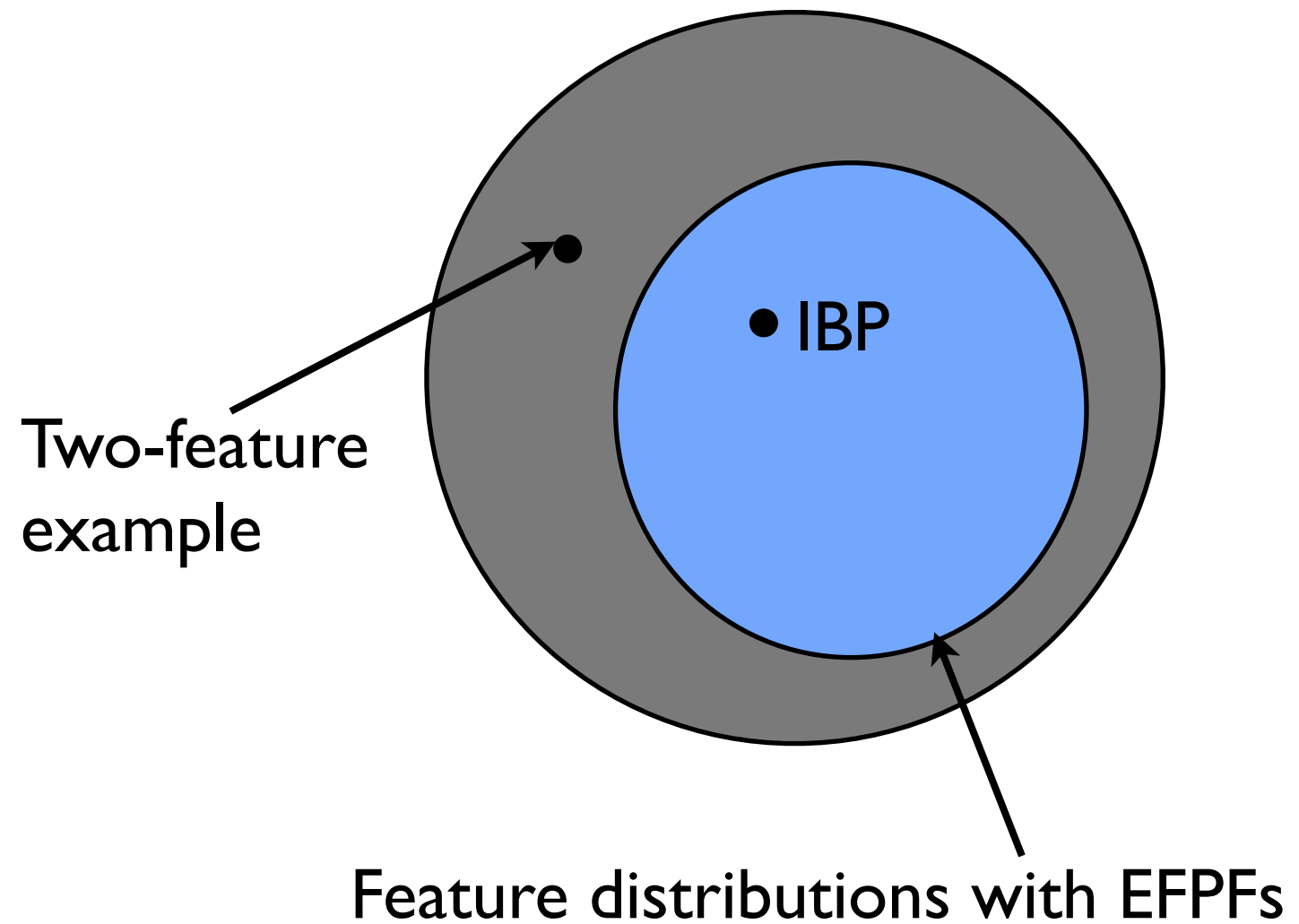


Paintboxes

Exchangeable cluster distributions
= Cluster distributions with EPPFs
= Kingman paintbox partitions

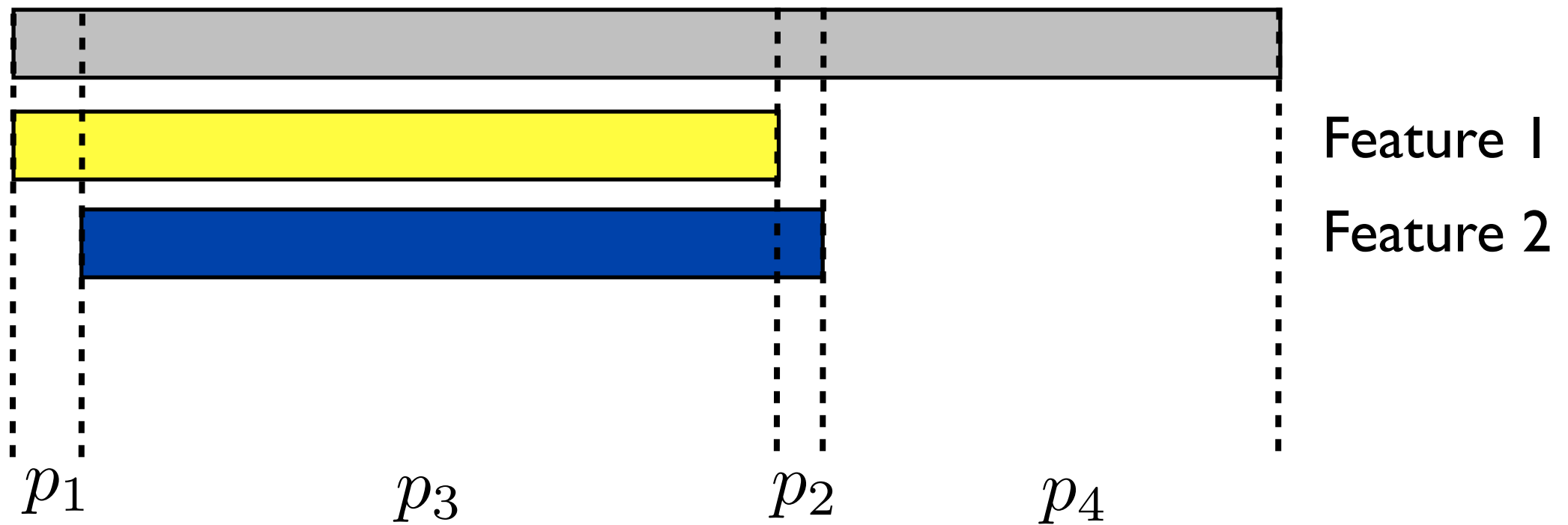


Exchangeable feature distributions
= Feature paintbox allocations



Paintboxes

Two feature example



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array}) = p_3$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

Paintboxes

Indian buffet process: beta feature frequencies

Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

2. For $k = K_{m-1}, \dots, K_m$

Draw a frequency of size

$$q_k \sim \text{Beta}(1, \theta + m - 1)$$

Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

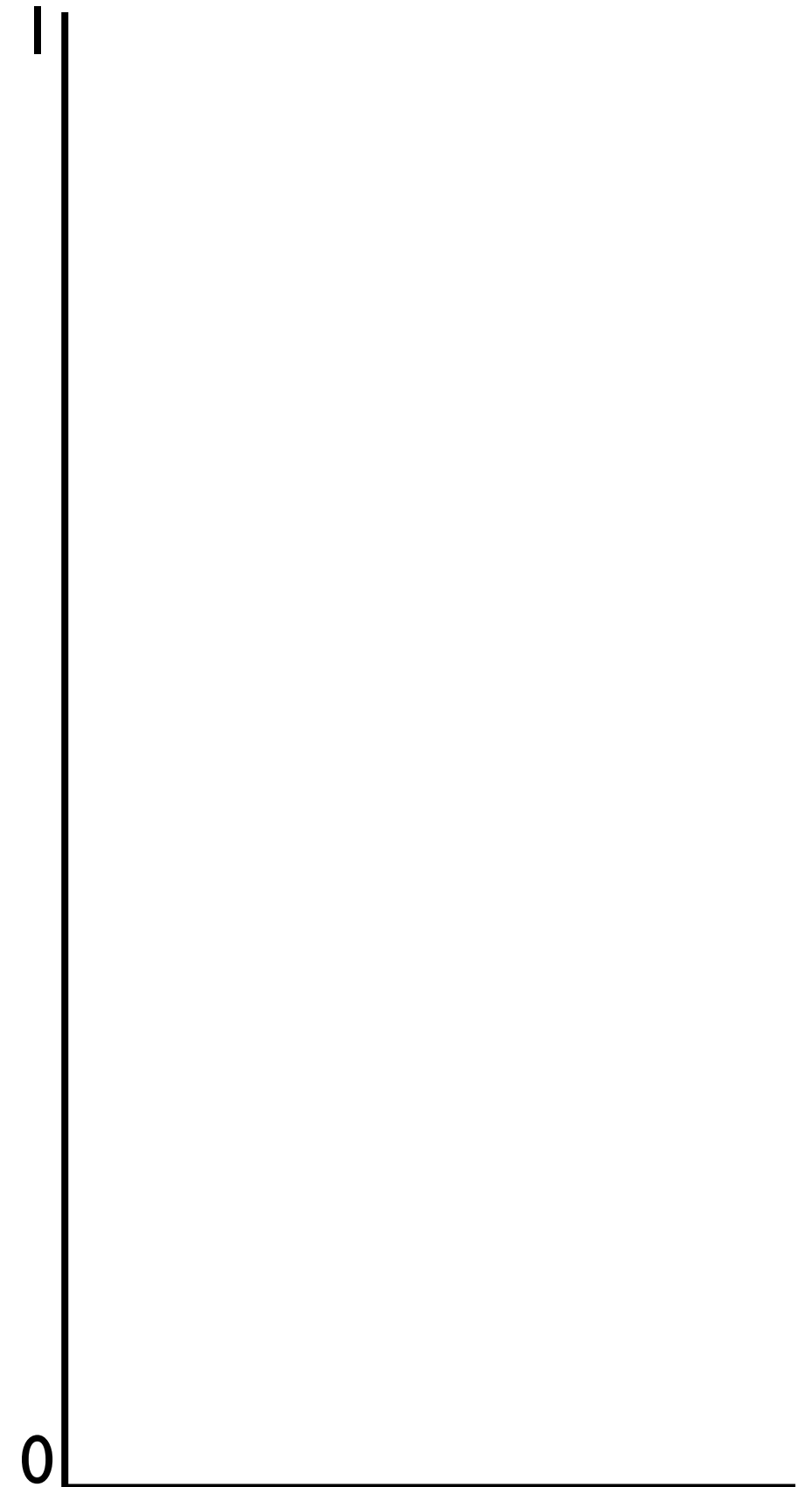
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

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Paintboxes

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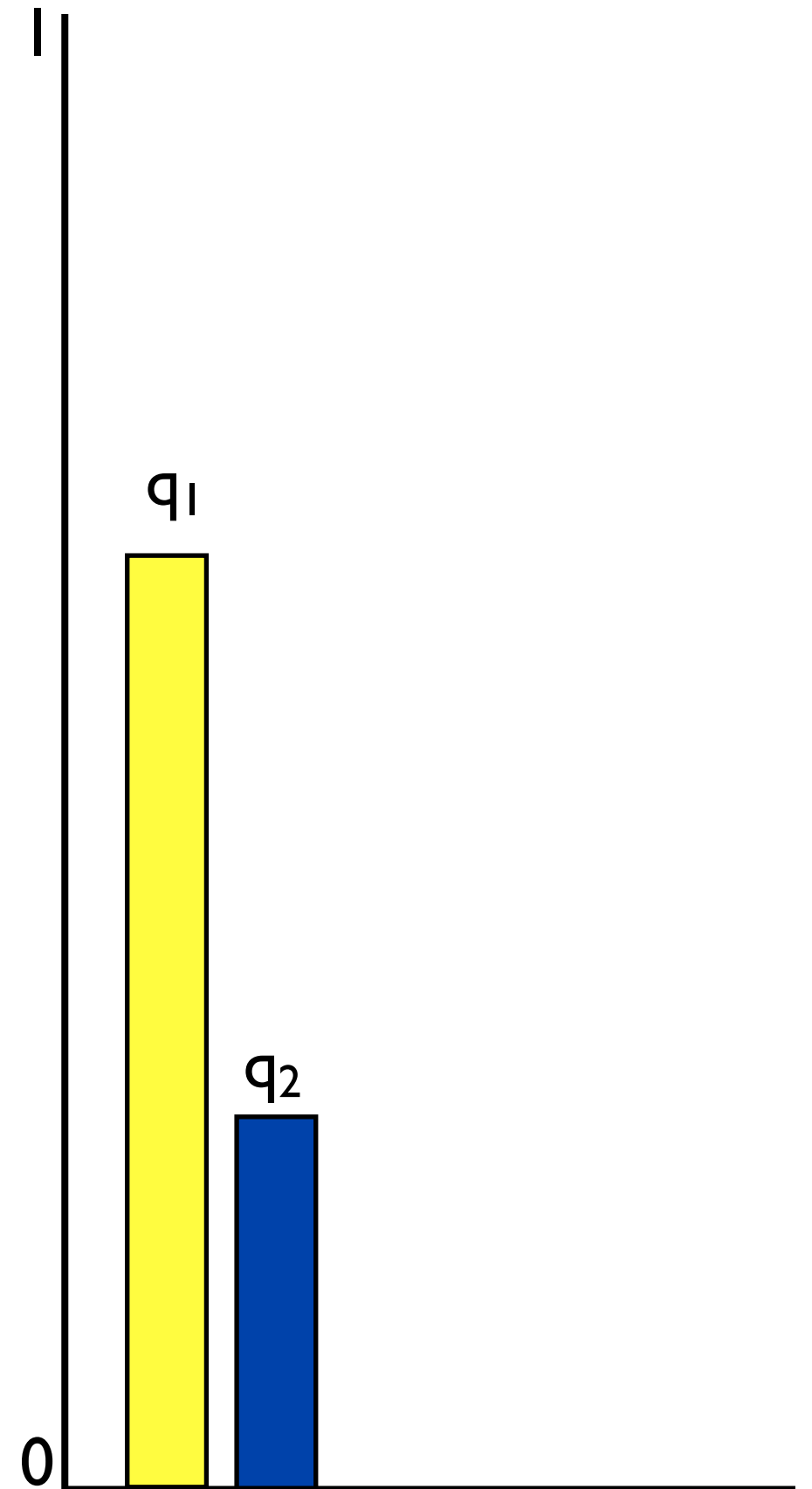
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

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Paintboxes

Indian buffet process: beta feature frequencies

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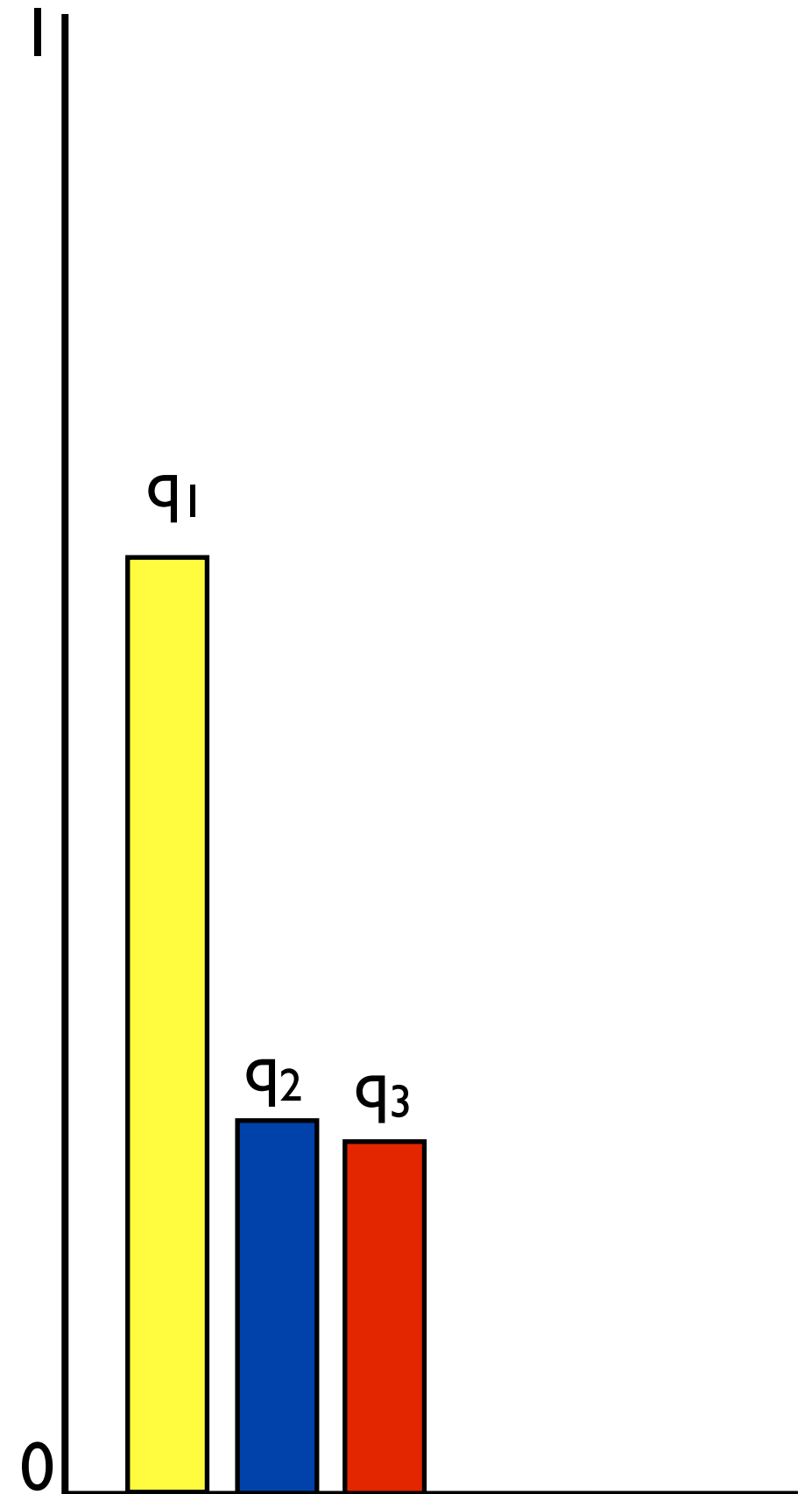
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

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Paintboxes

Indian buffet process: beta feature frequencies

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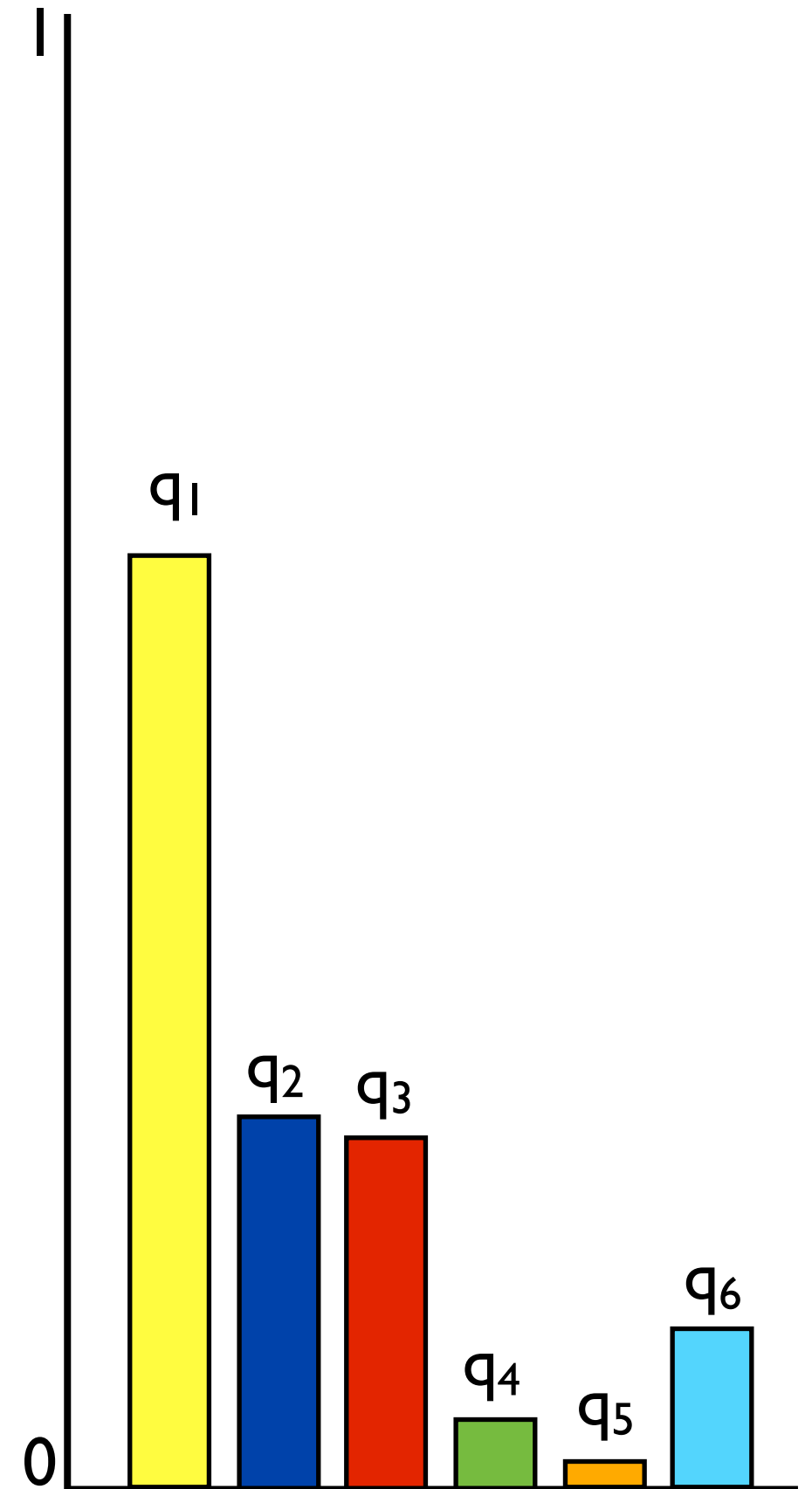
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

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Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

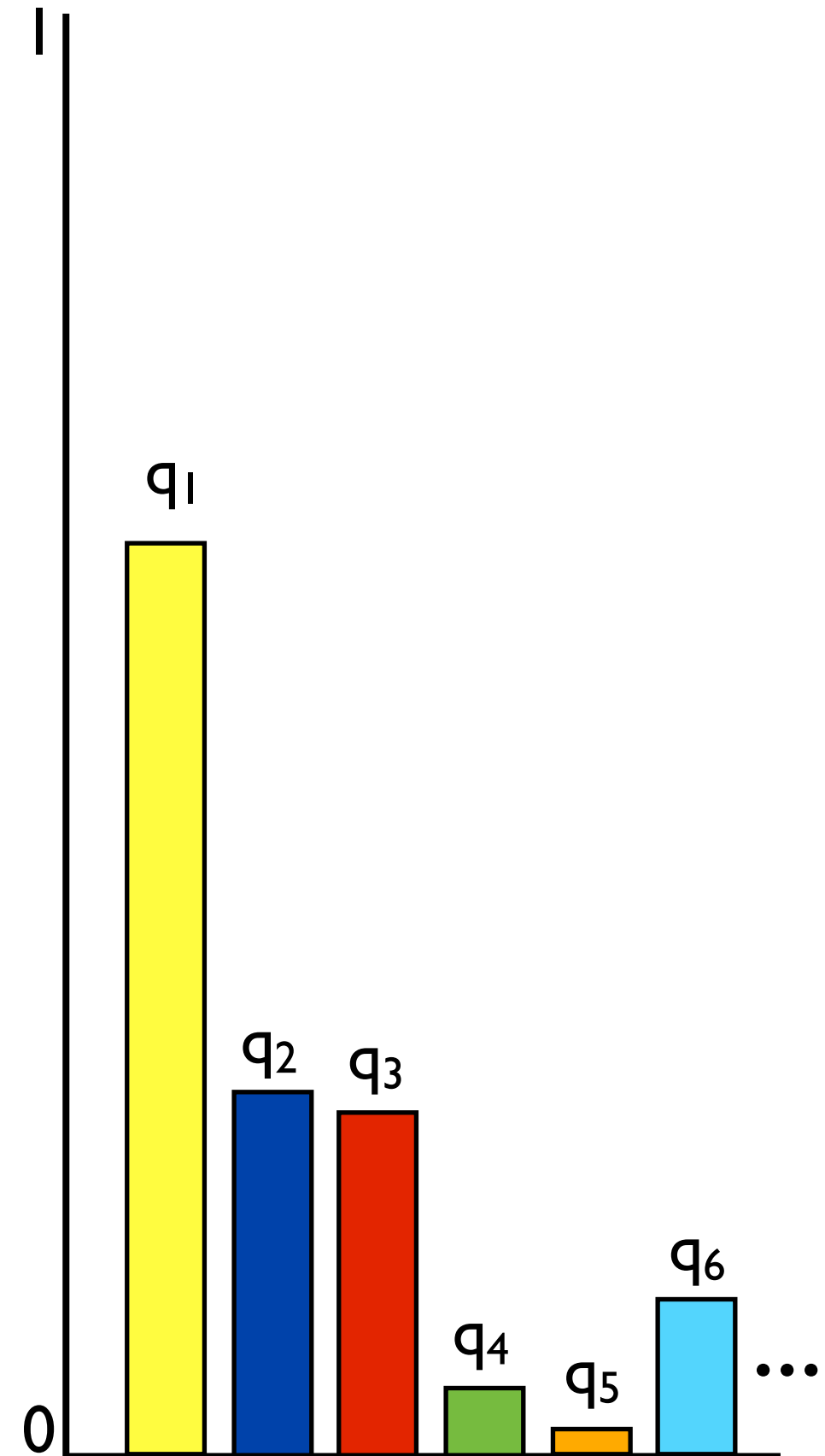
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

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[Thibaux, Jordan 2007]

Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

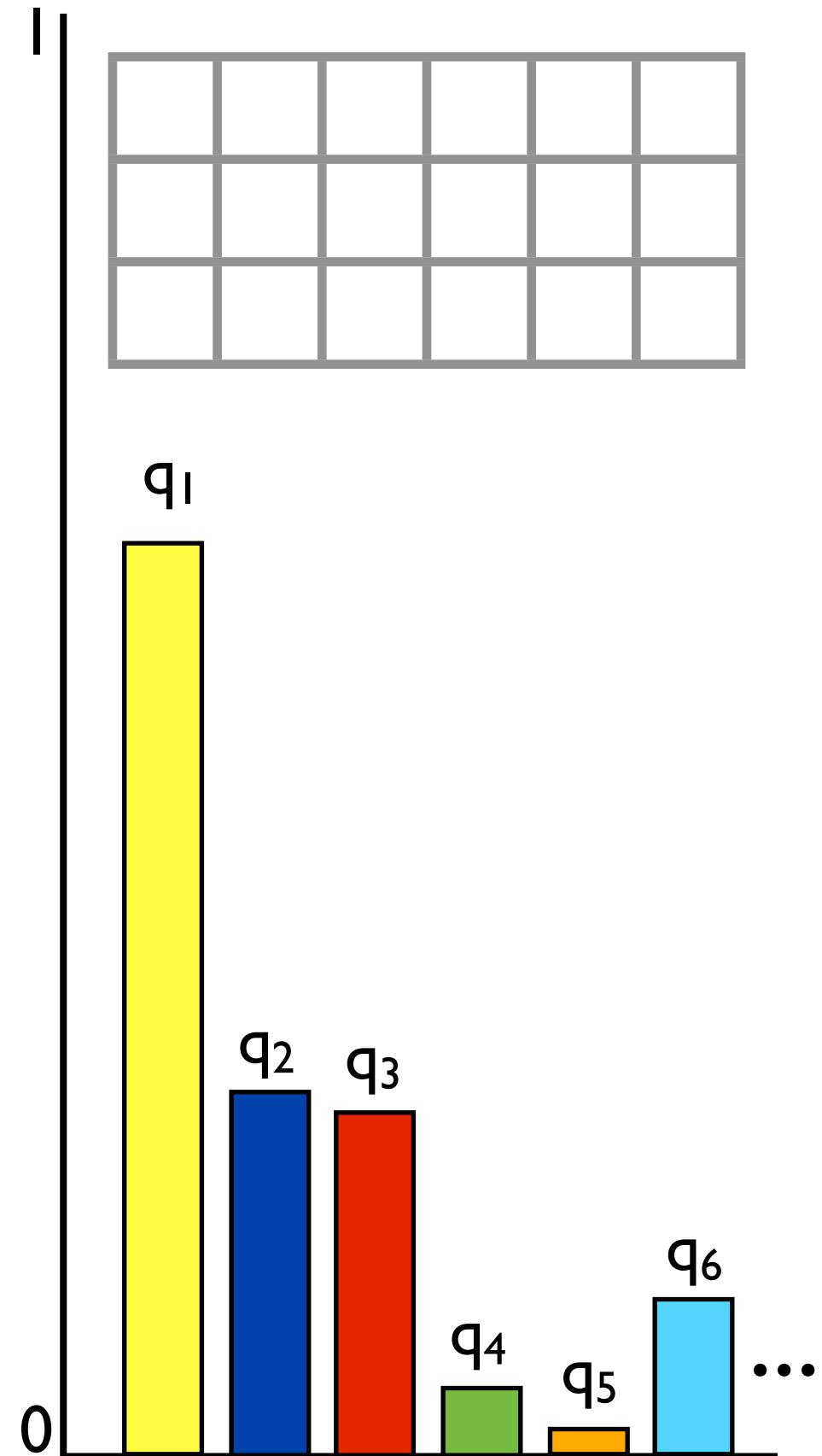
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

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Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

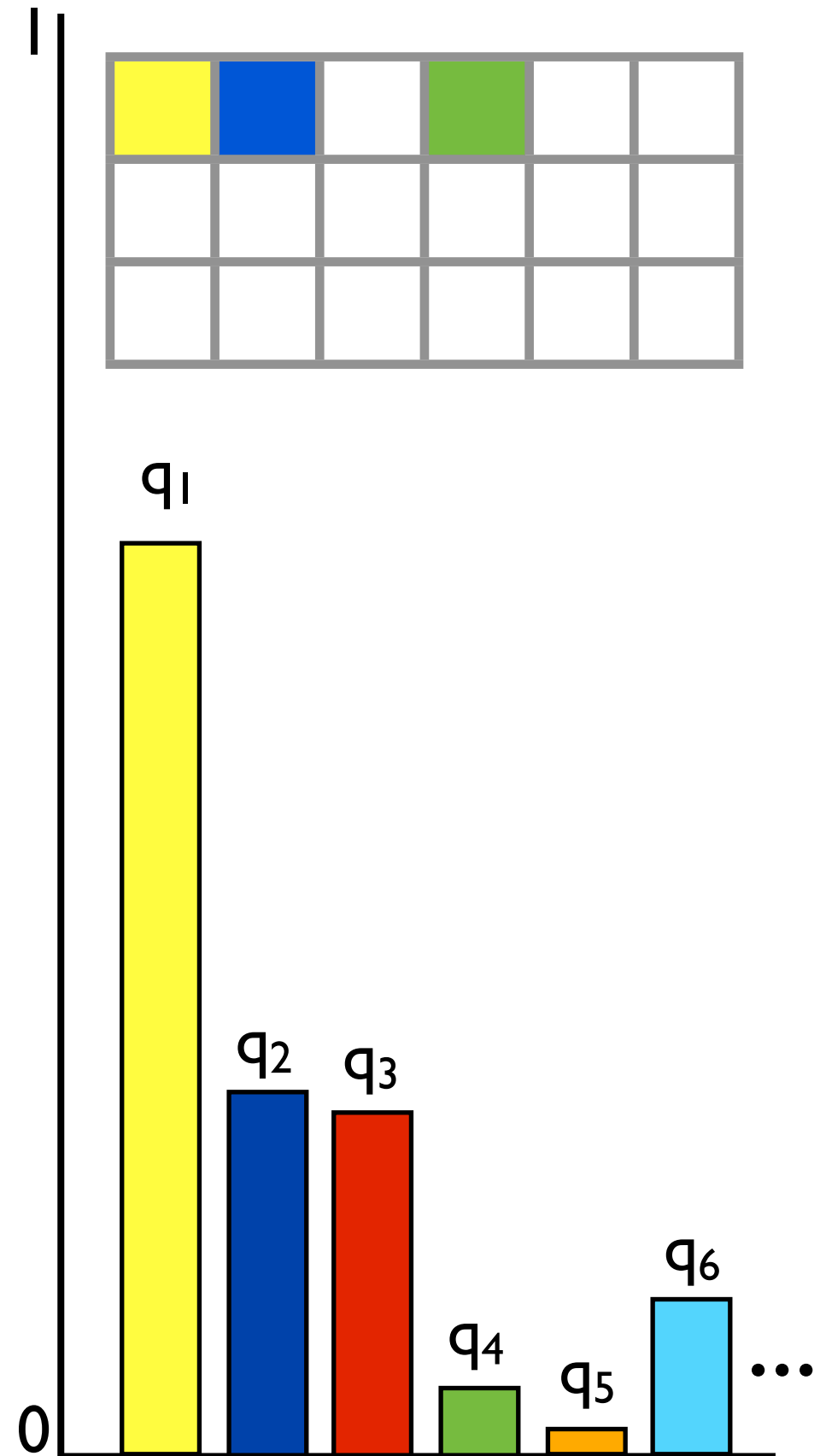
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

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Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

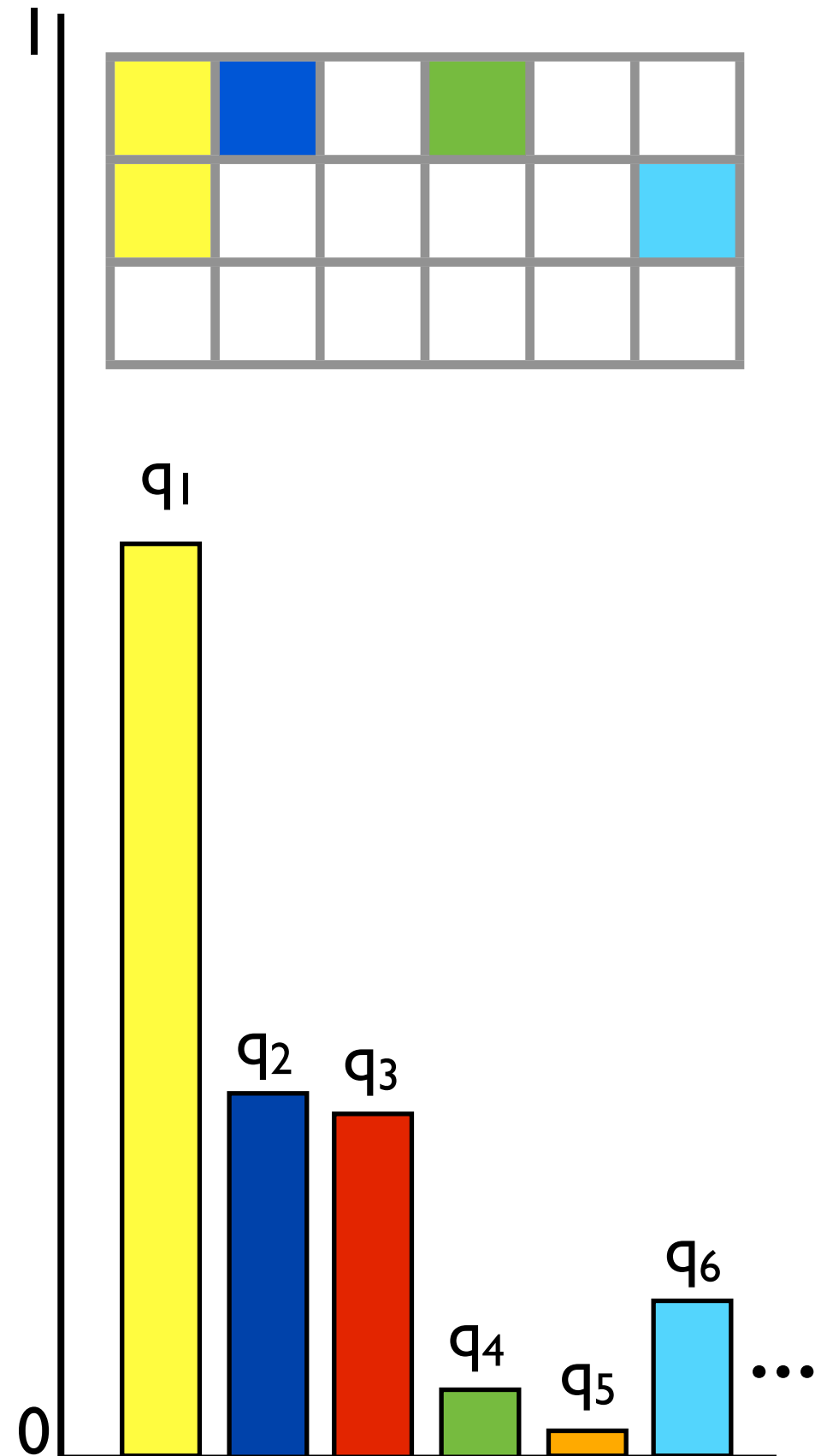
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

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Paintboxes

Indian buffet process: beta feature frequencies

For $m = 1, 2, \dots$

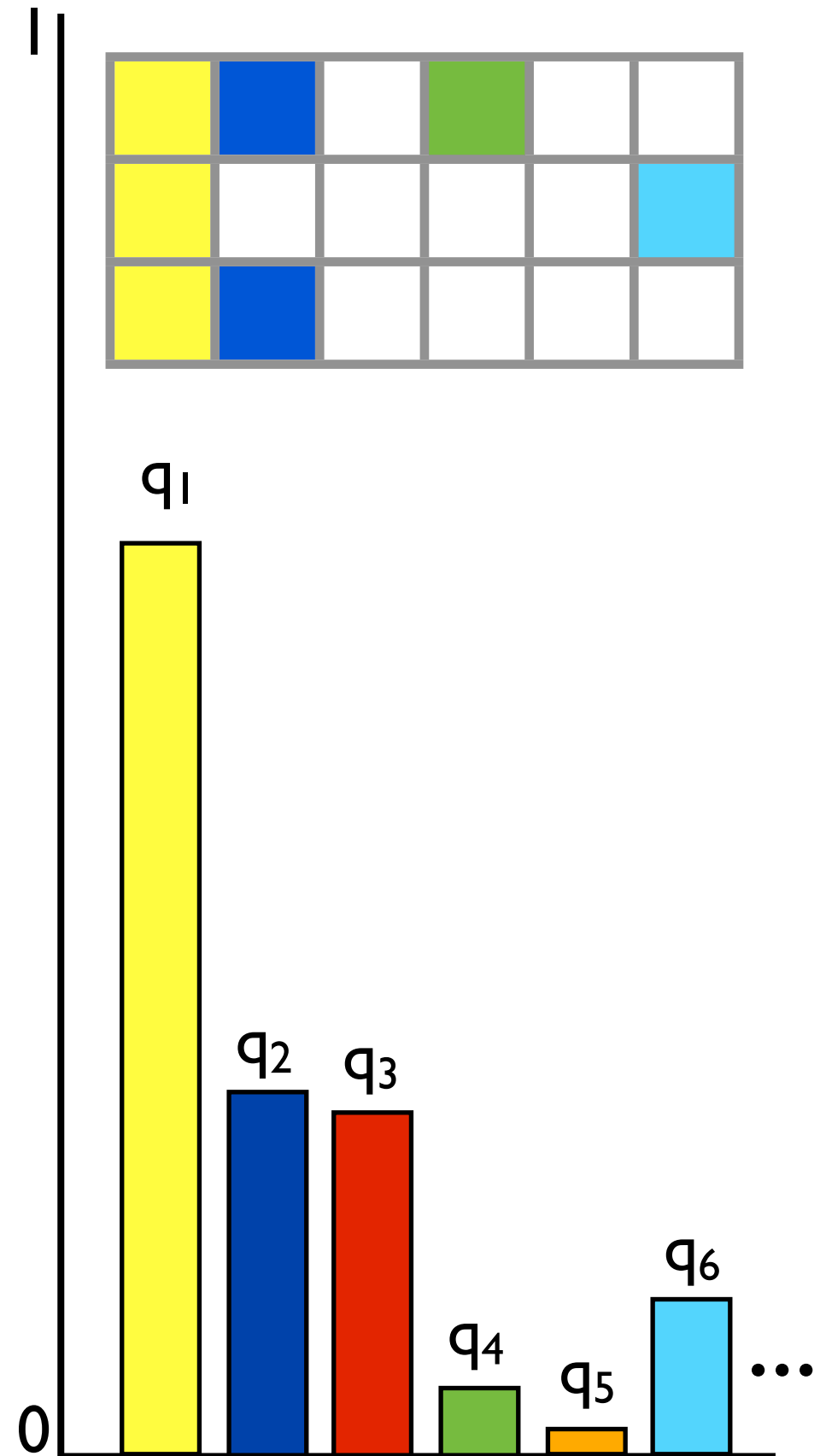
1. Draw $K_m^+ = \text{Poisson} \left(\gamma \frac{\theta}{\theta + m - 1} \right)$

Set $K_m = \sum_{j=1}^m K_m^+$

2. For $k = K_{m-1}, \dots, K_m$

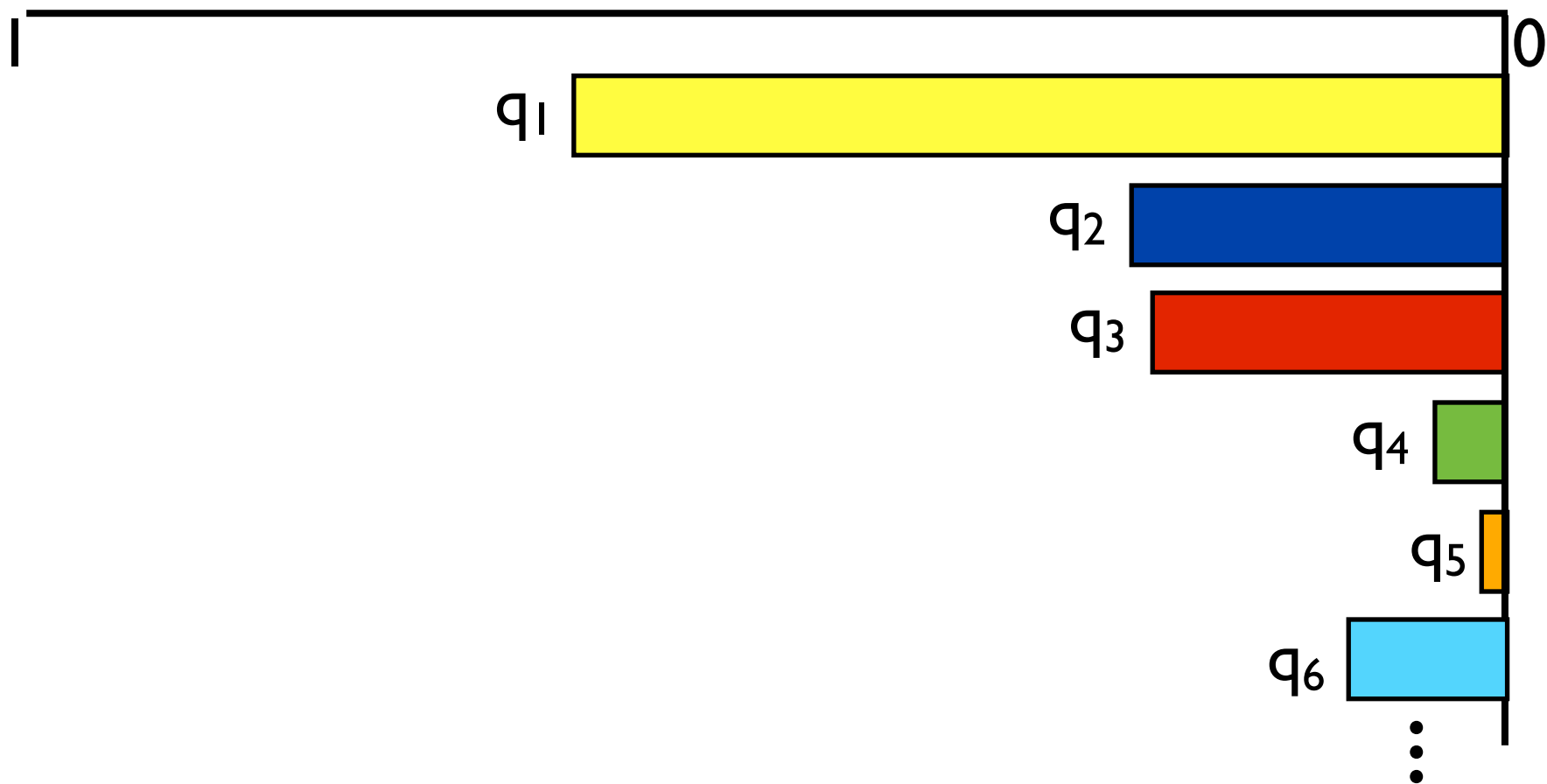
Draw a frequency of size

$$q_k \sim \text{Beta}(1, \theta + m - 1)$$



Paintboxes

Indian buffet process: beta feature frequencies



Paintboxes

Indian buffet process: beta feature frequencies



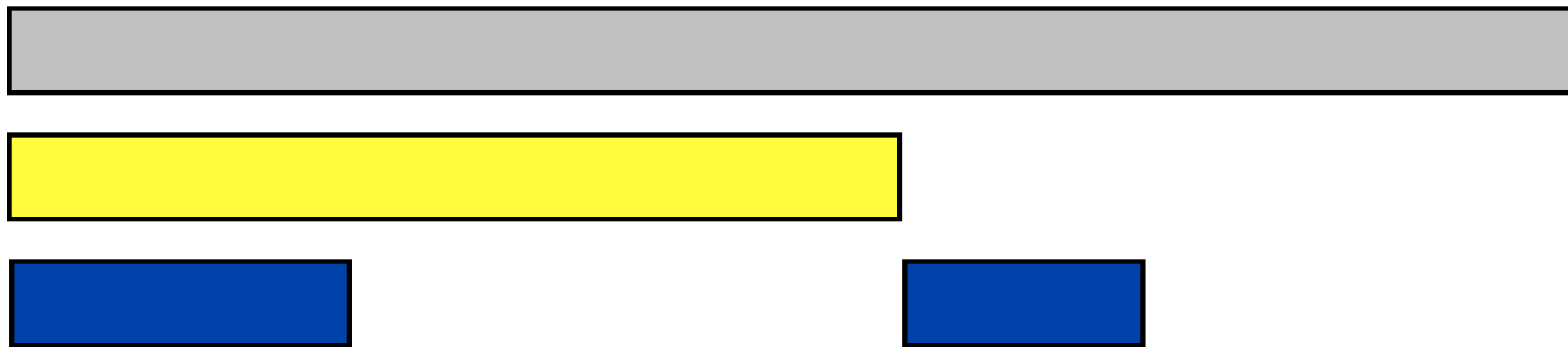
Paintboxes

Indian buffet process: beta feature frequencies



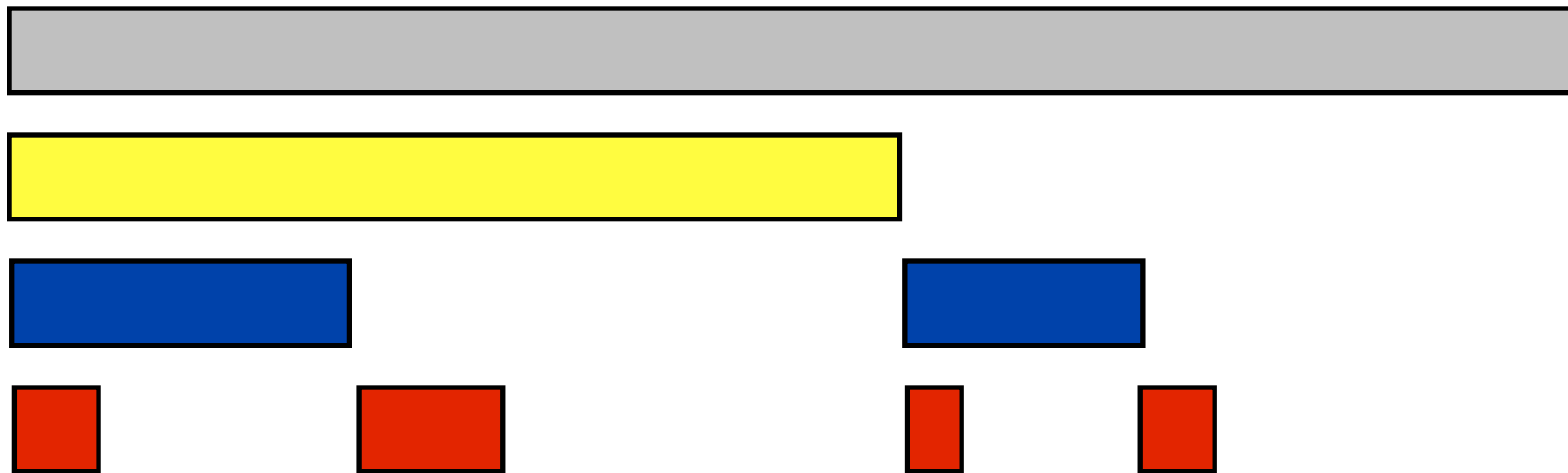
Paintboxes

Indian buffet process: beta feature frequencies



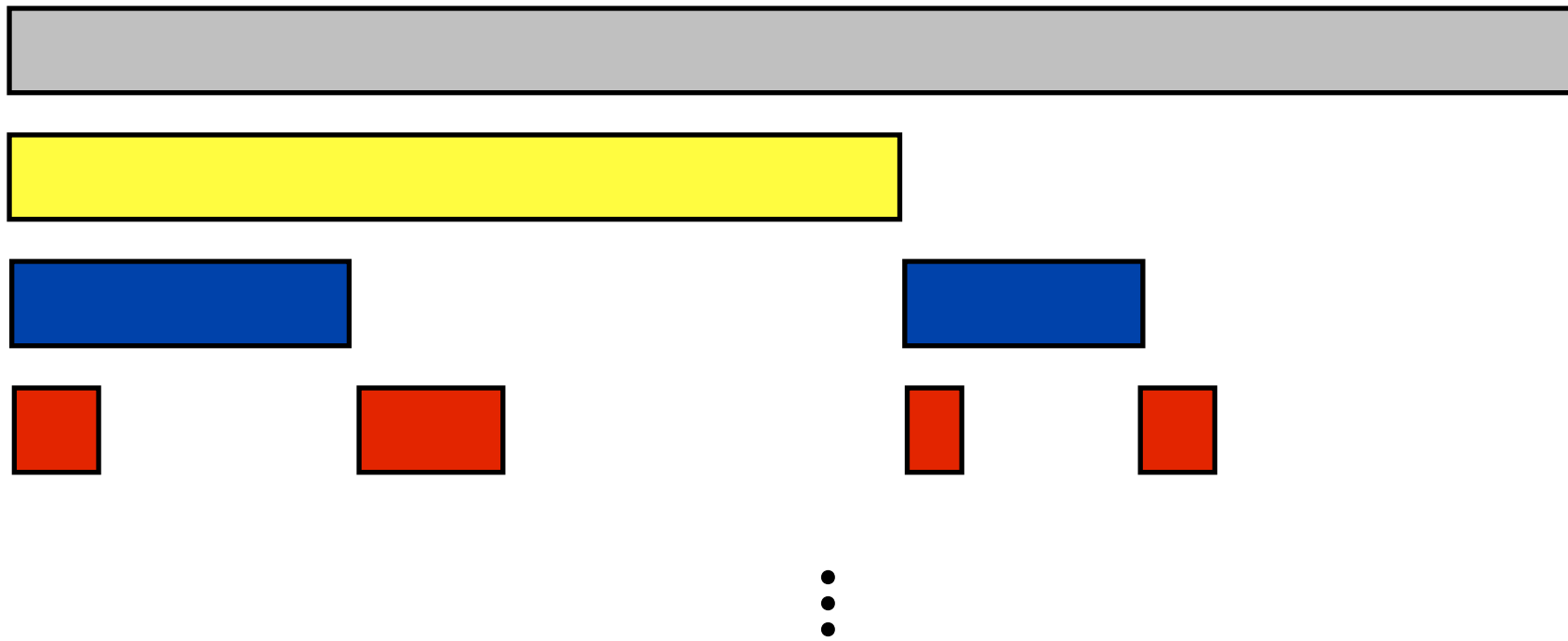
Paintboxes

Indian buffet process: beta feature frequencies

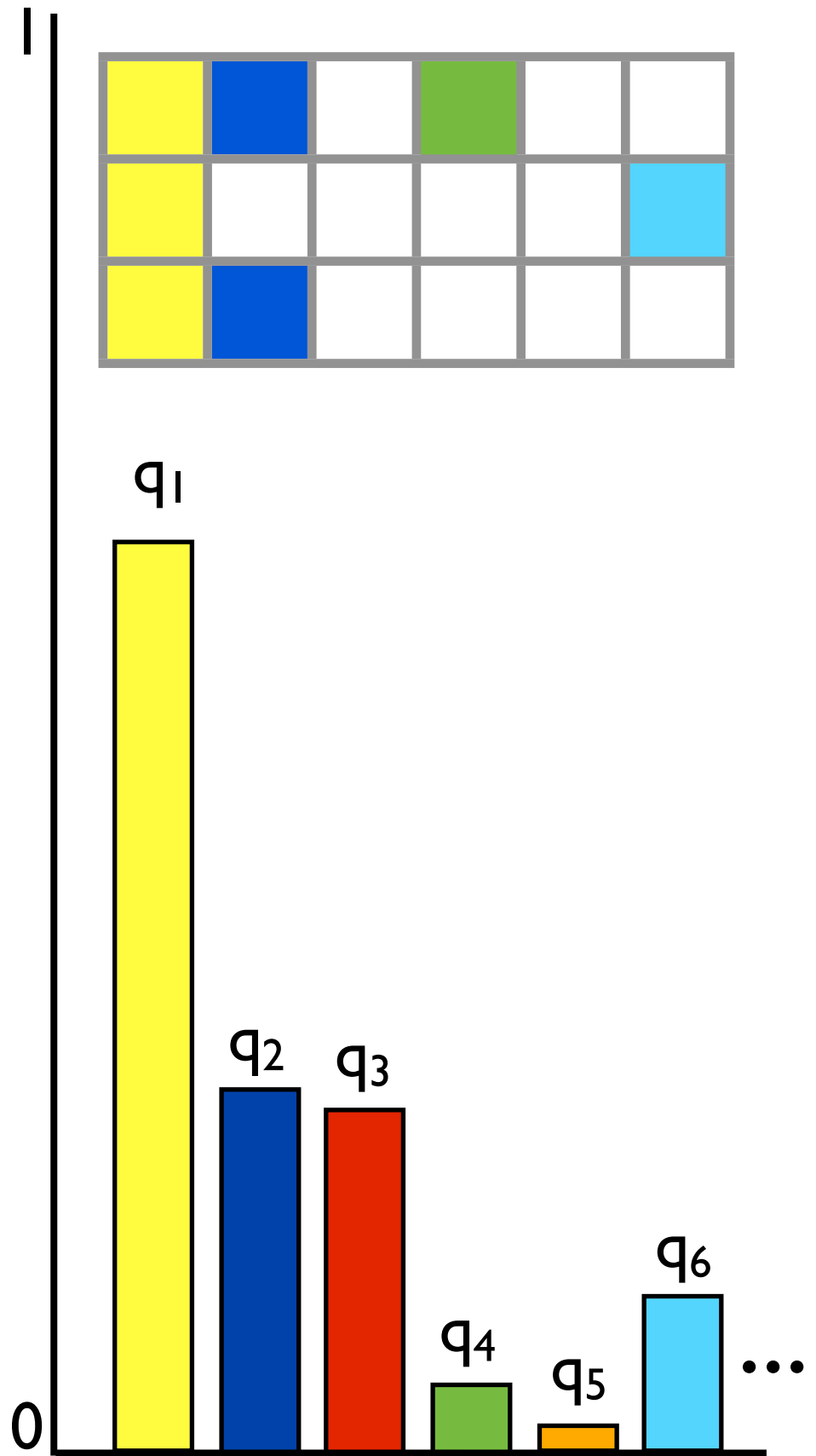


Paintboxes

Indian buffet process: beta feature frequencies

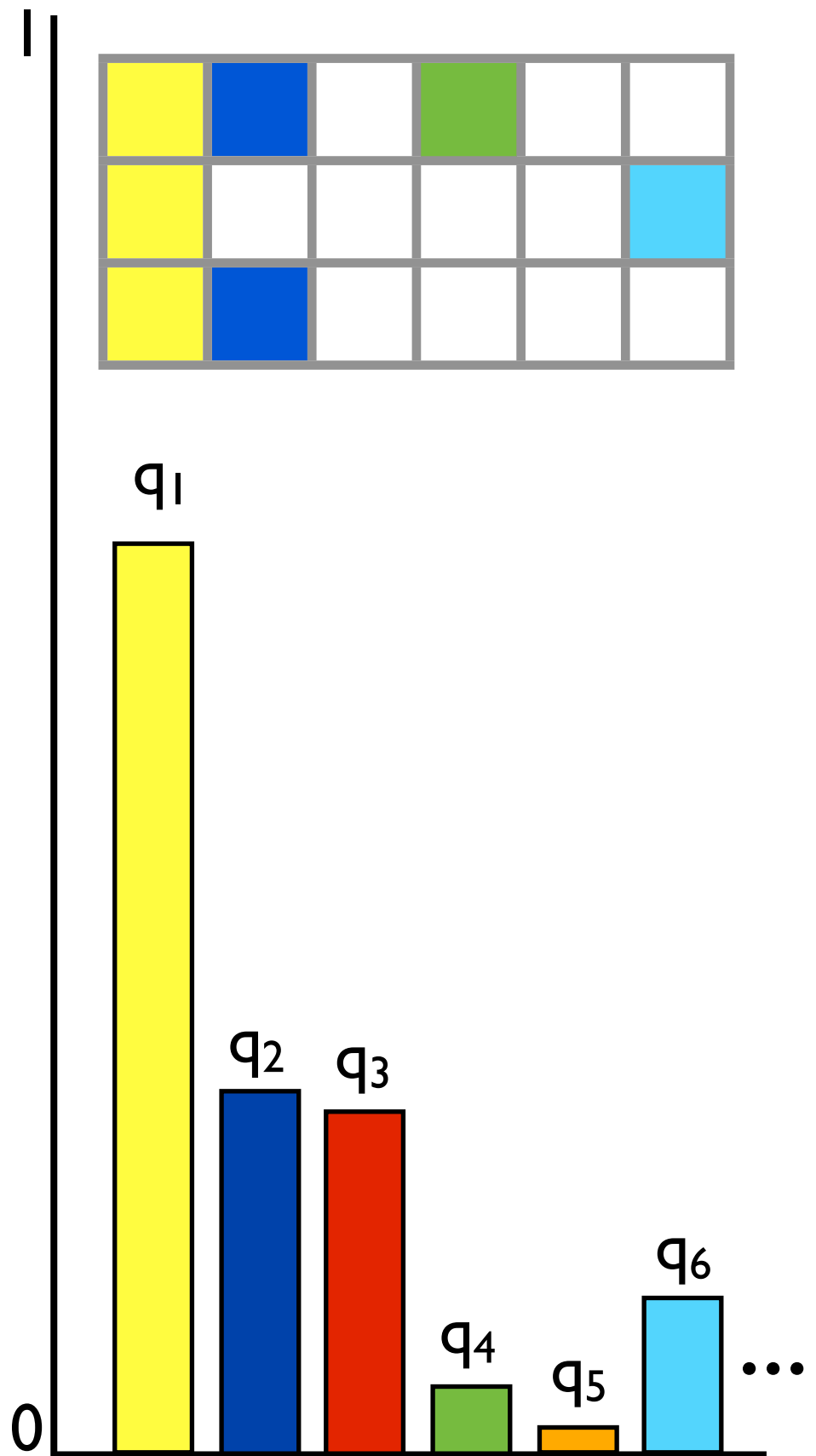


Paintboxes



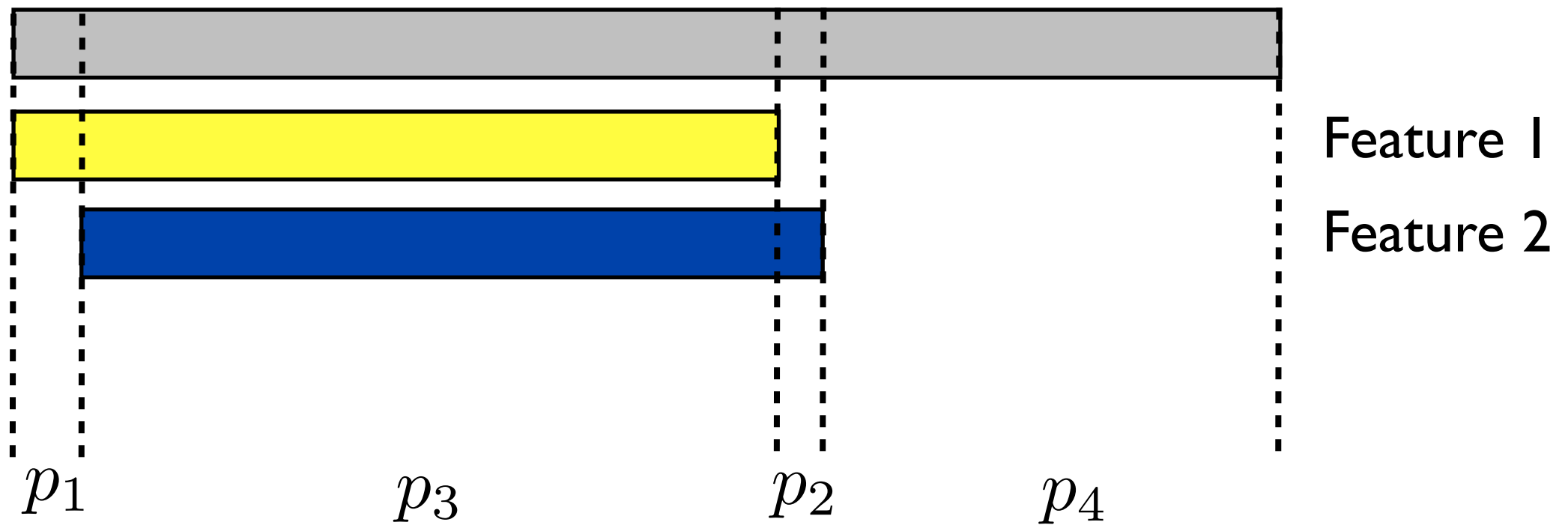
Paintboxes

“Frequency models”



Paintboxes

Two feature example



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$

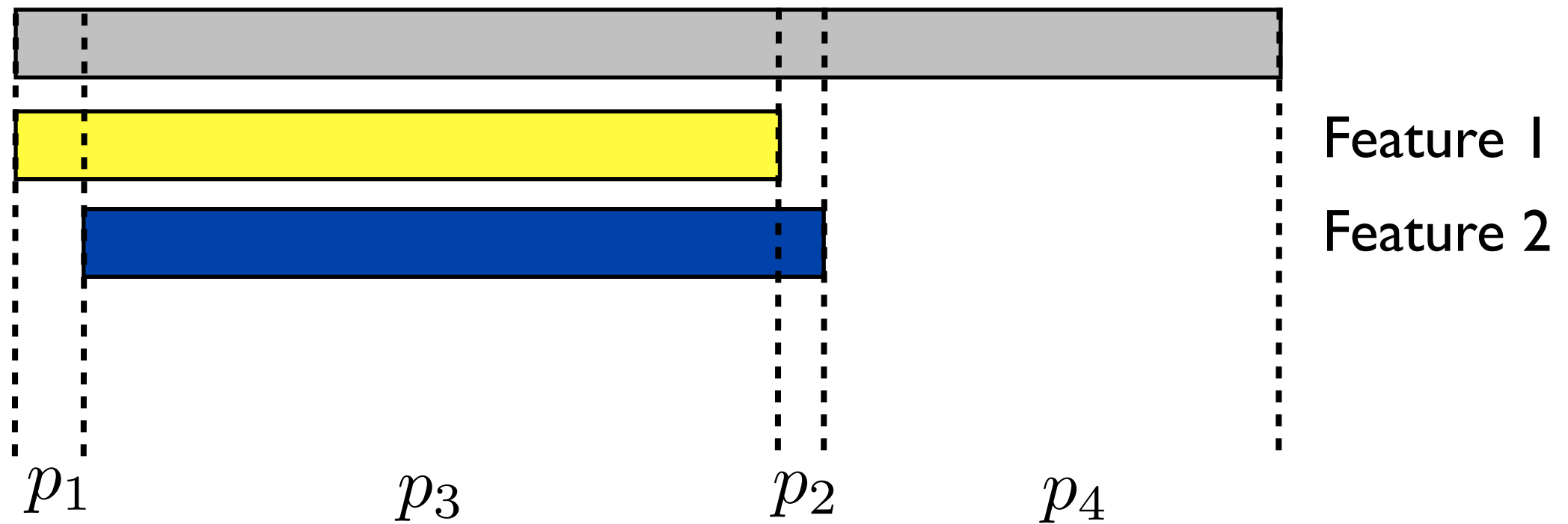
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array}) = p_3$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

Paintboxes

Two feature example

Not a frequency model



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array}) = p_1$$

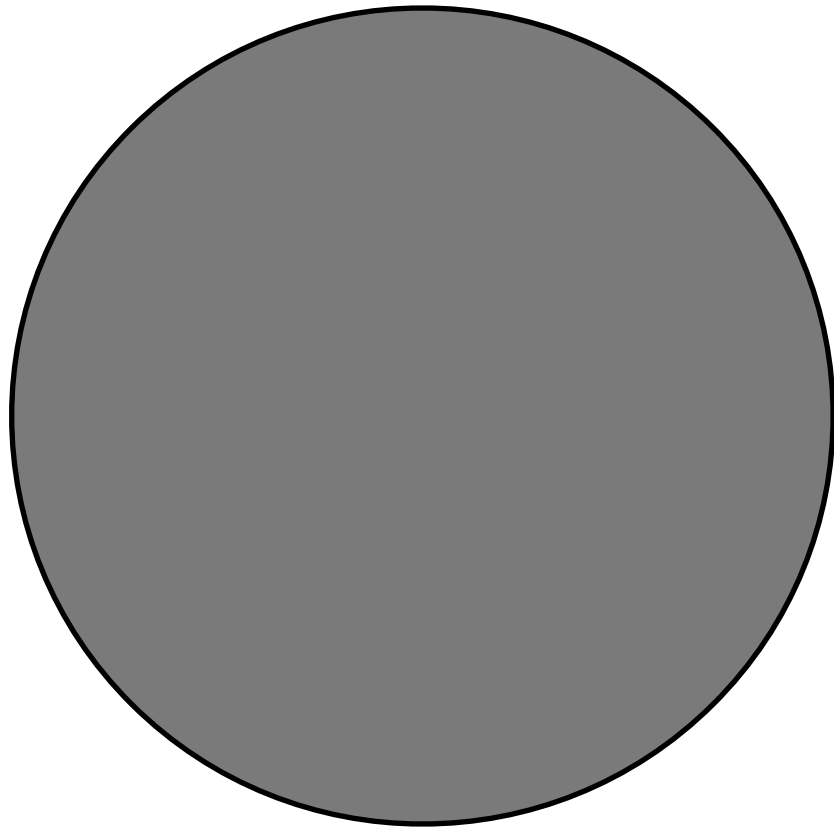
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array}) = p_2$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array}) = p_3$$

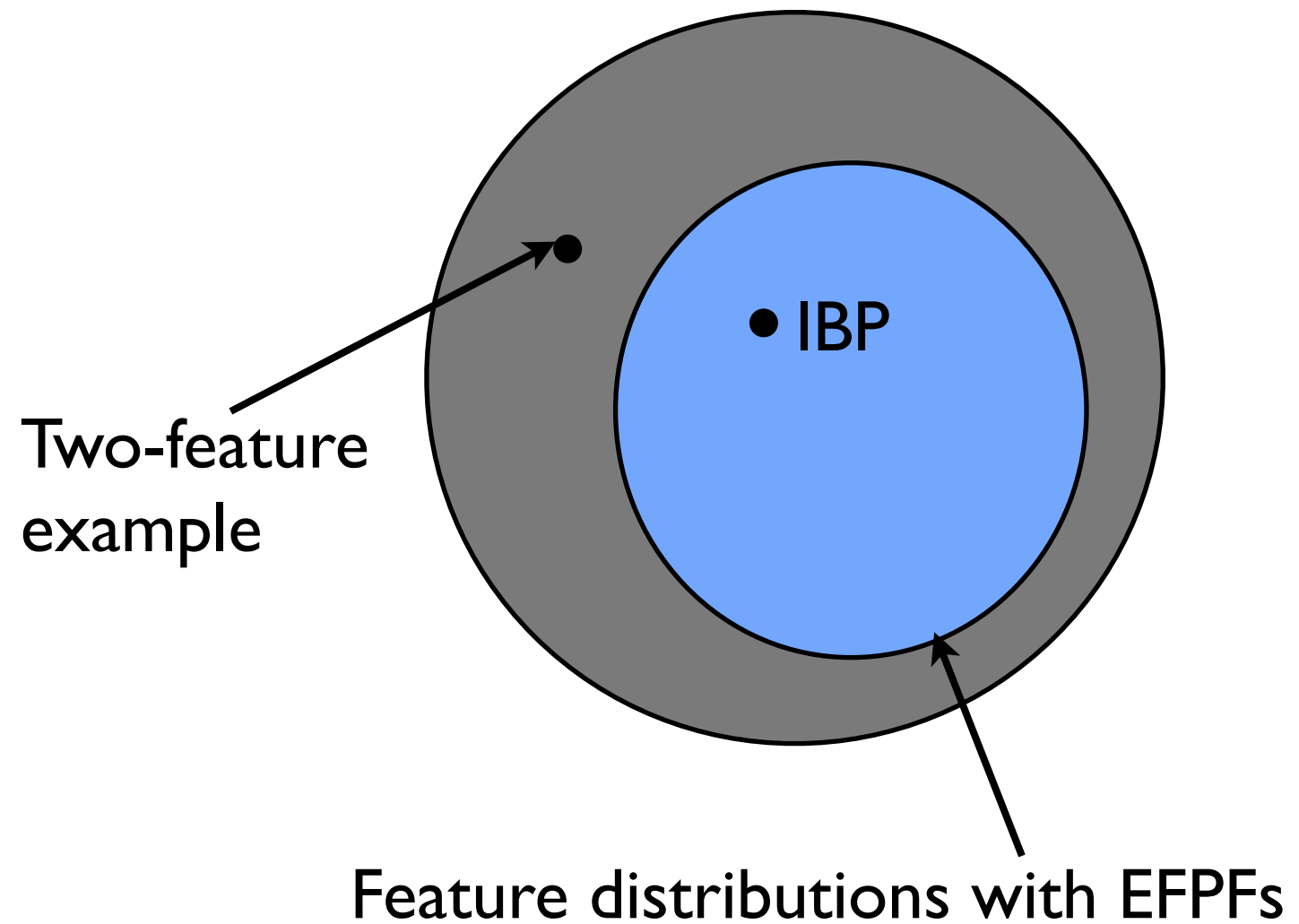
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array}) = p_4$$

Paintboxes

Exchangeable cluster distributions
= Cluster distributions with EPPFs
= Kingman paintbox partitions

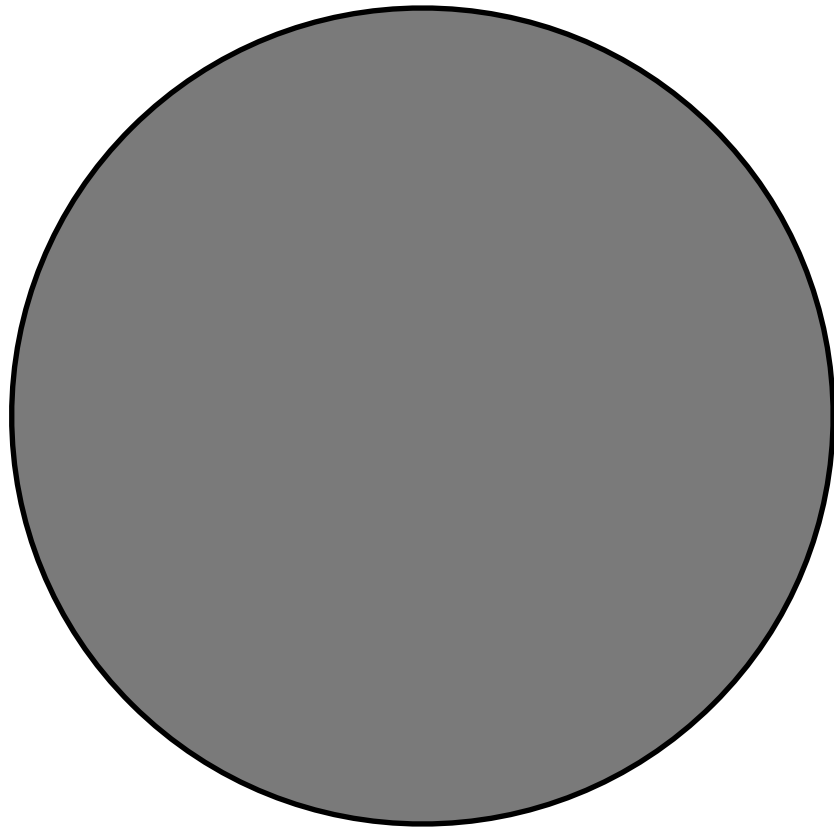


Exchangeable feature distributions
= Feature paintbox allocations

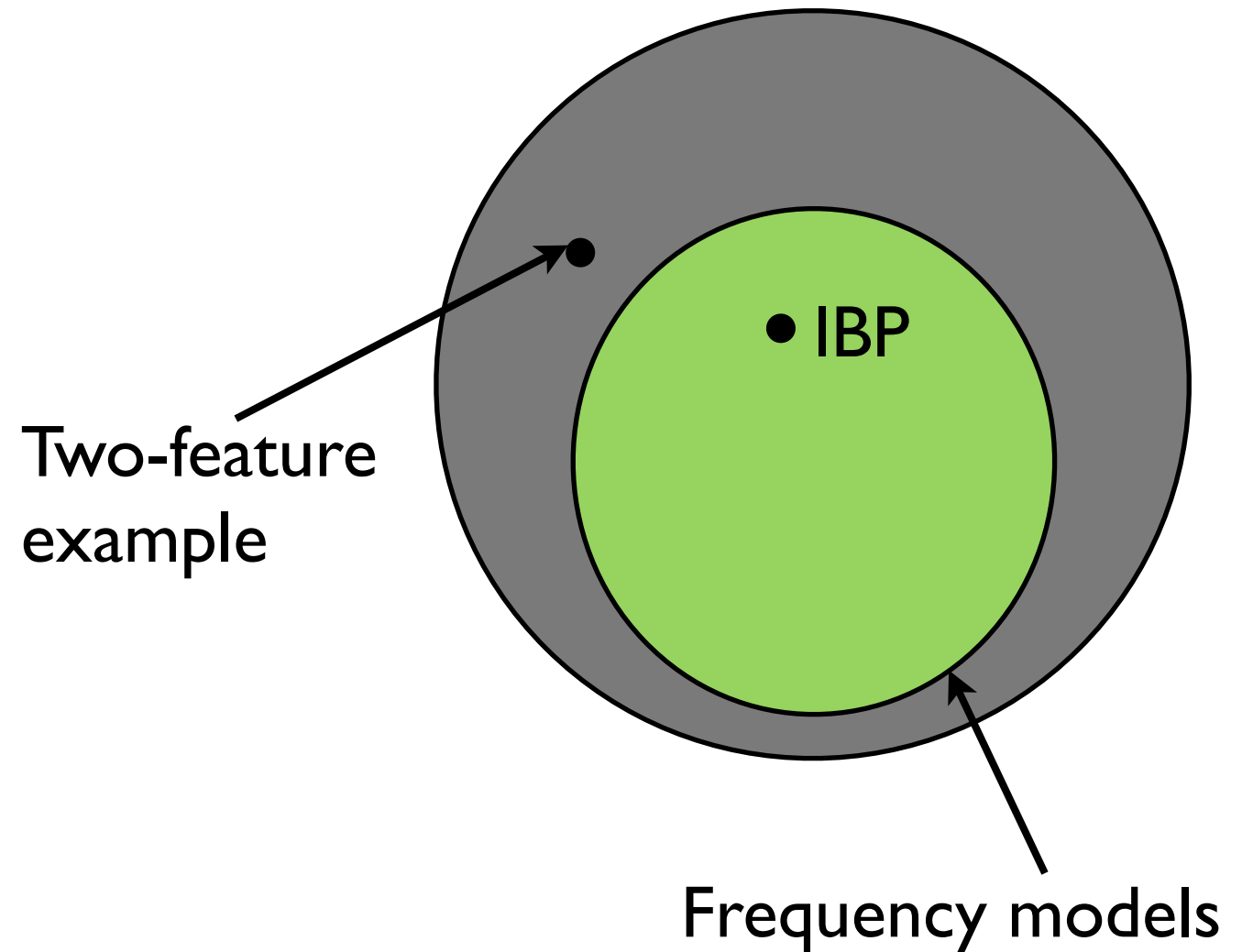


Paintboxes

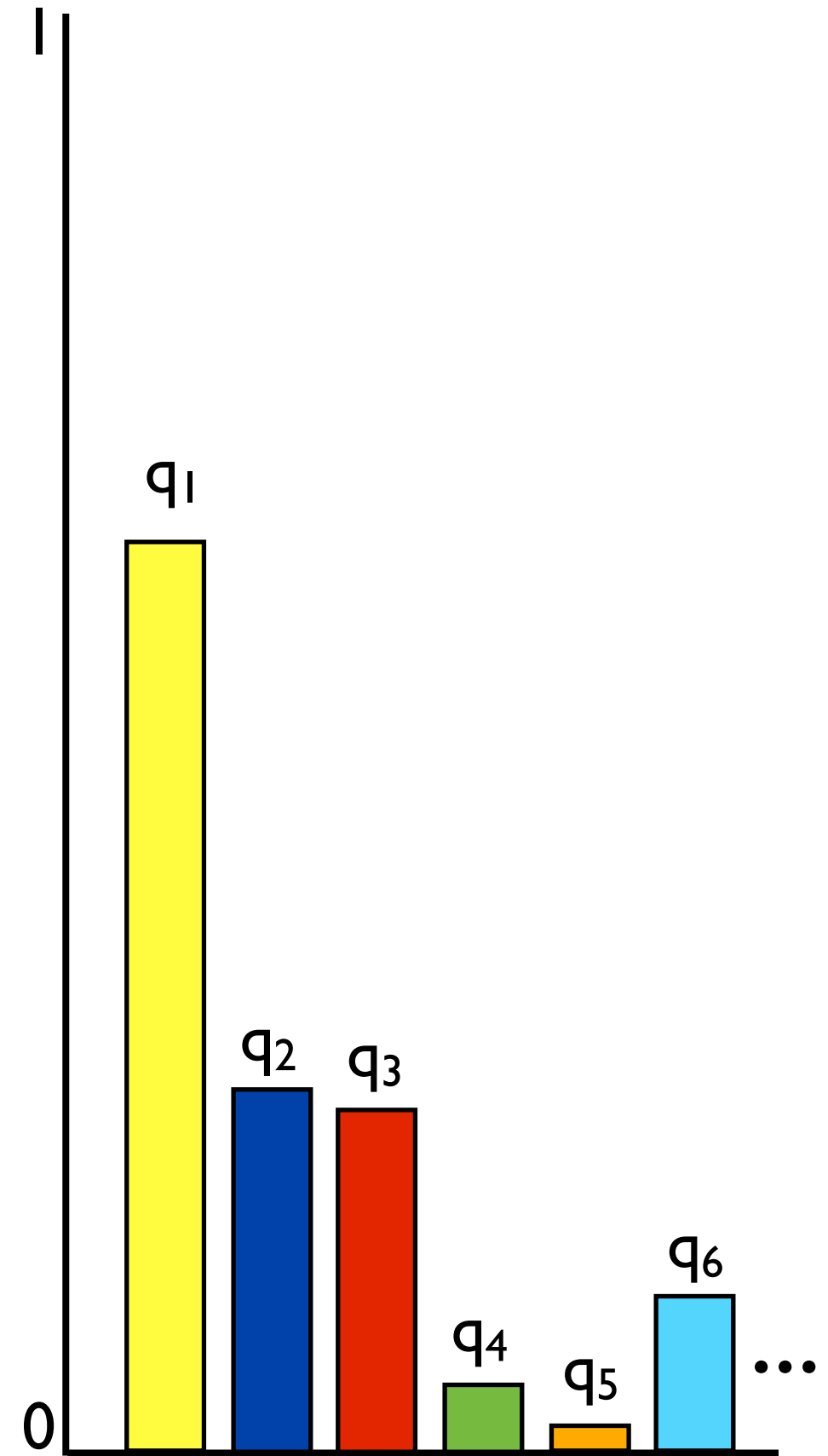
Exchangeable cluster distributions
= Cluster distributions with EPPFs
= Kingman paintbox partitions



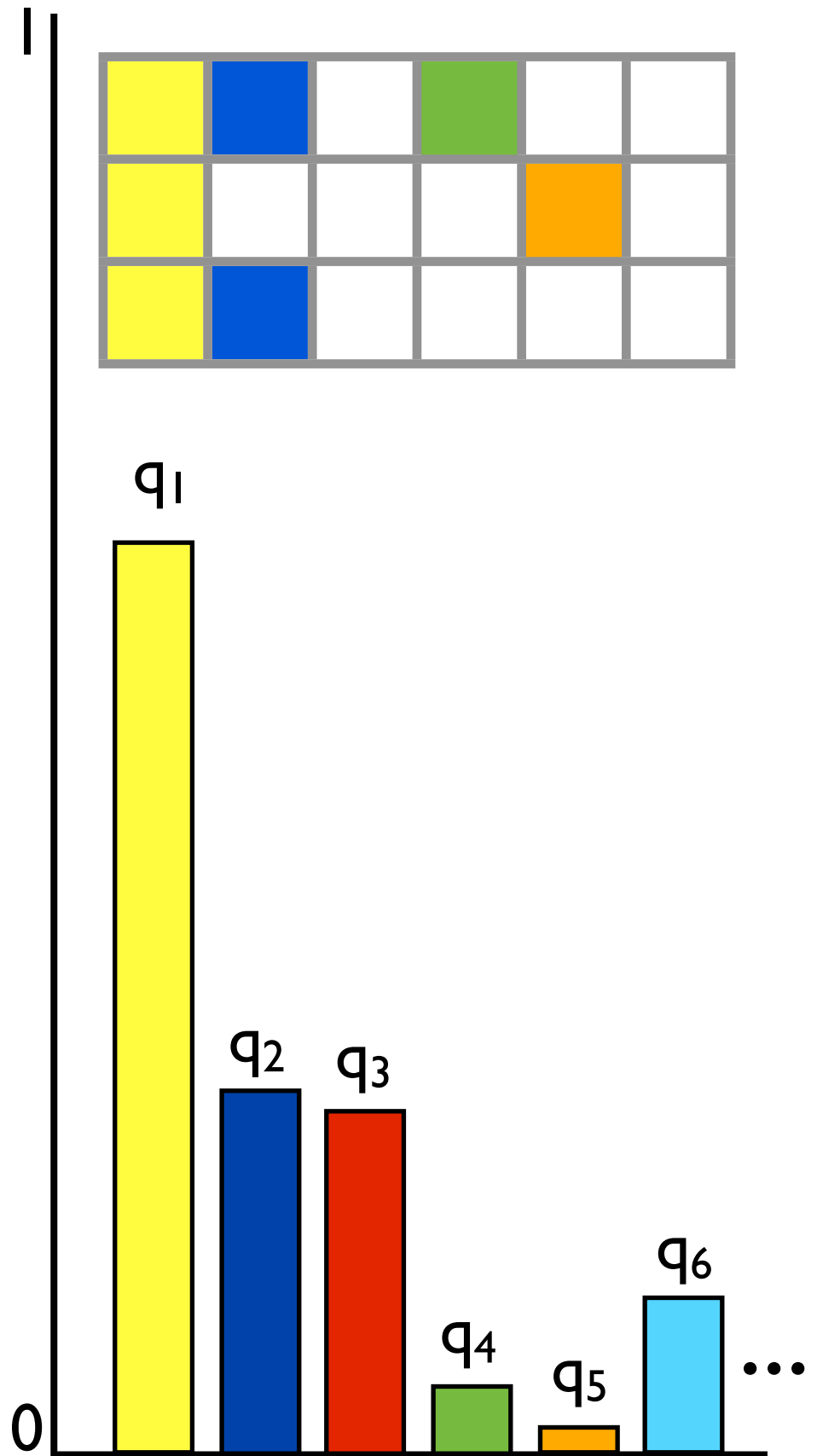
Exchangeable feature distributions
= Feature paintbox allocations



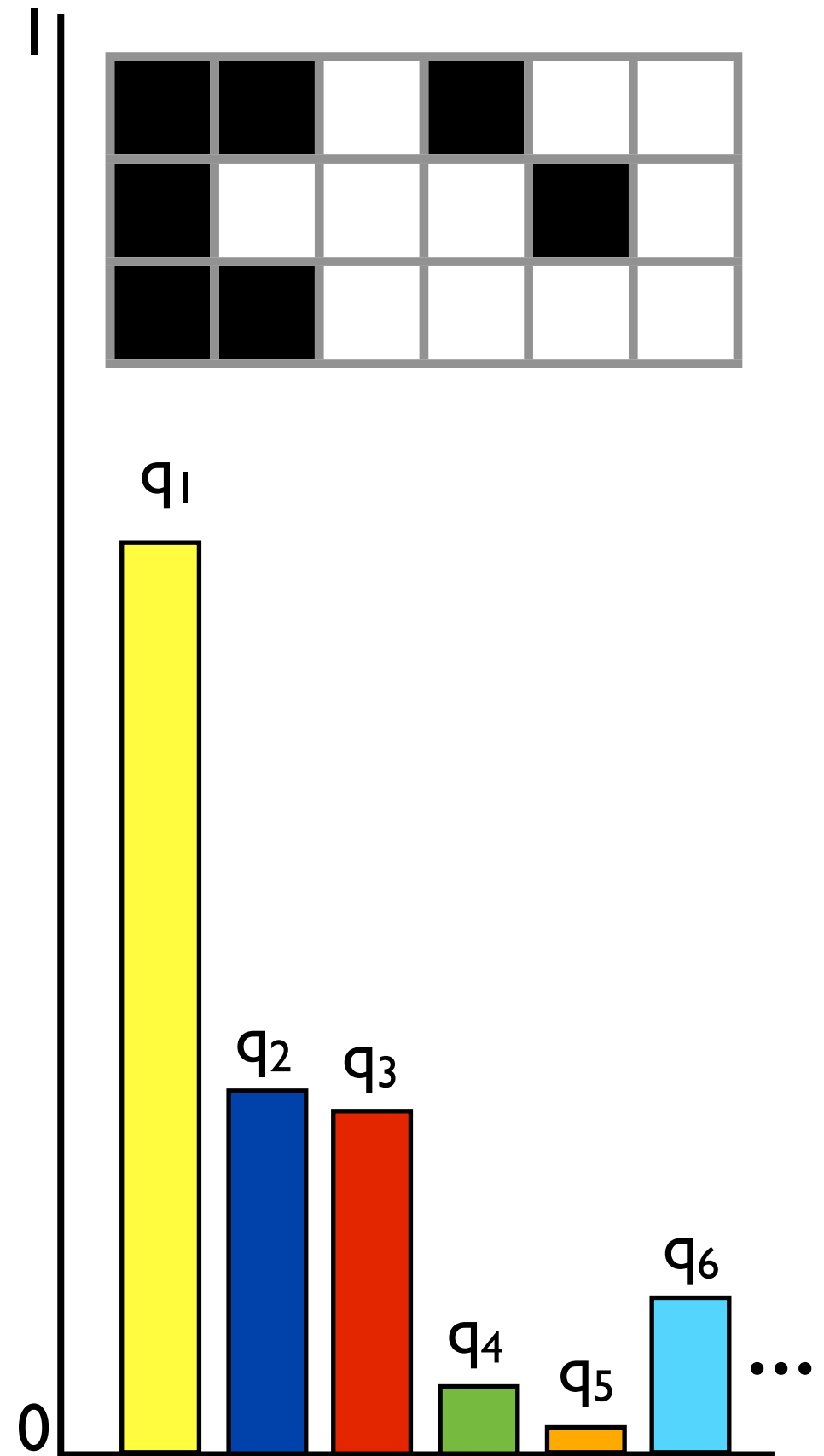
Frequency models: EFPFs?



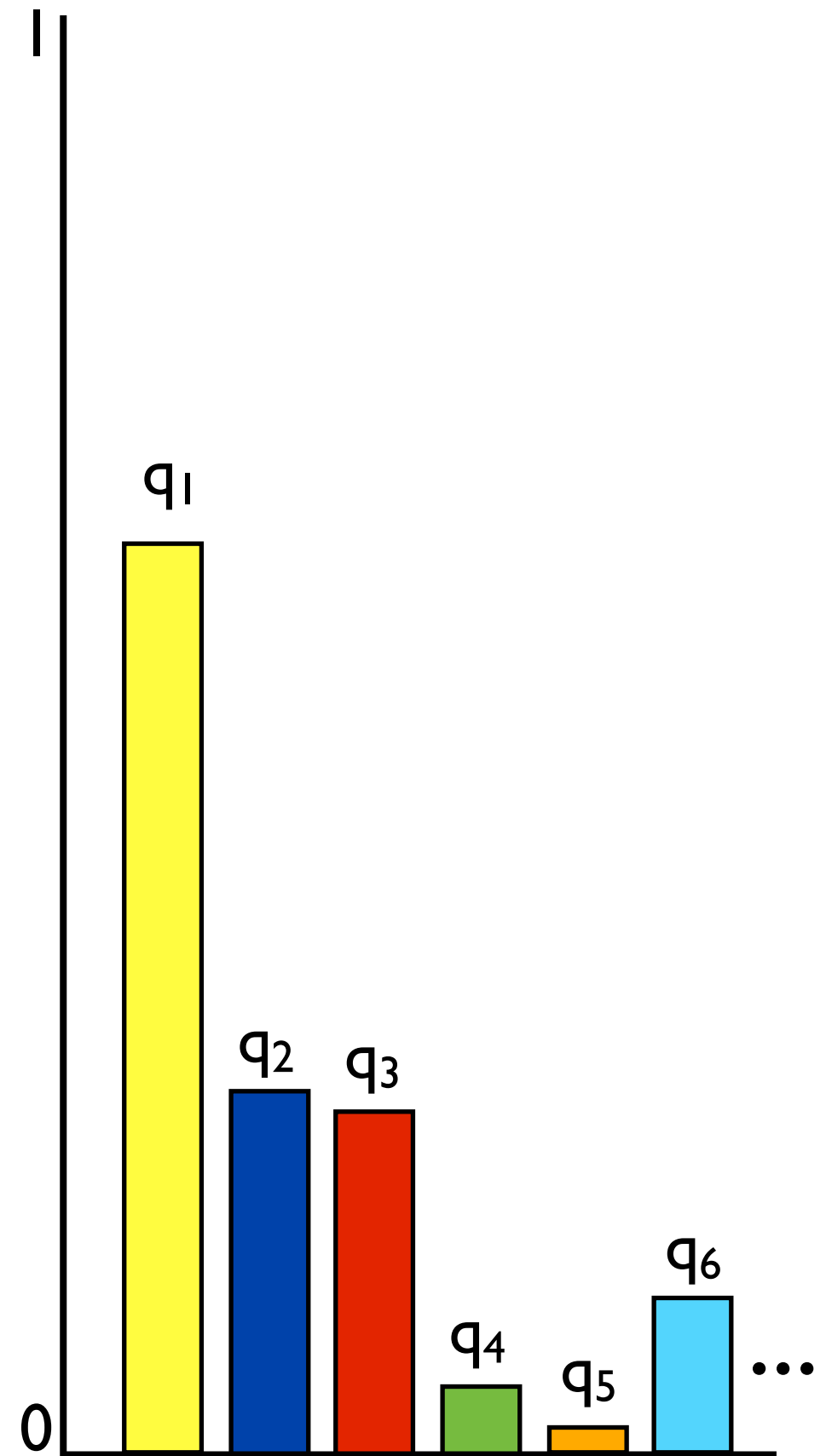
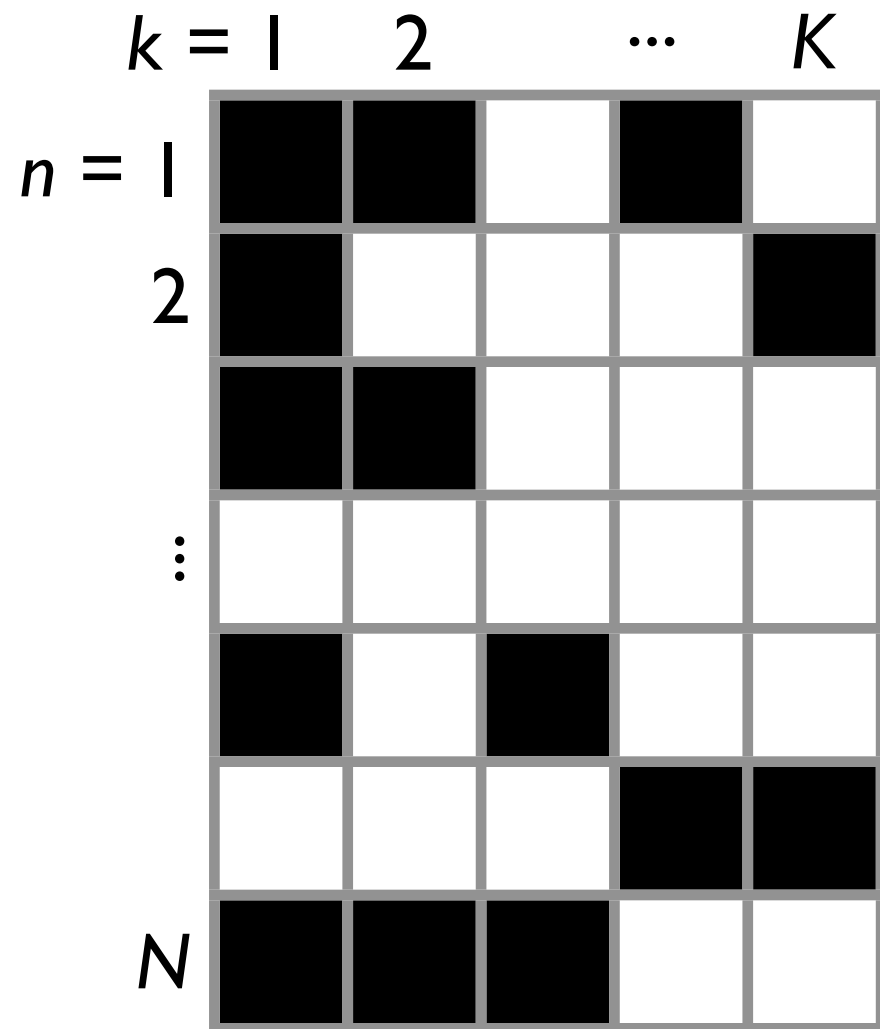
Frequency models: EFPFs?



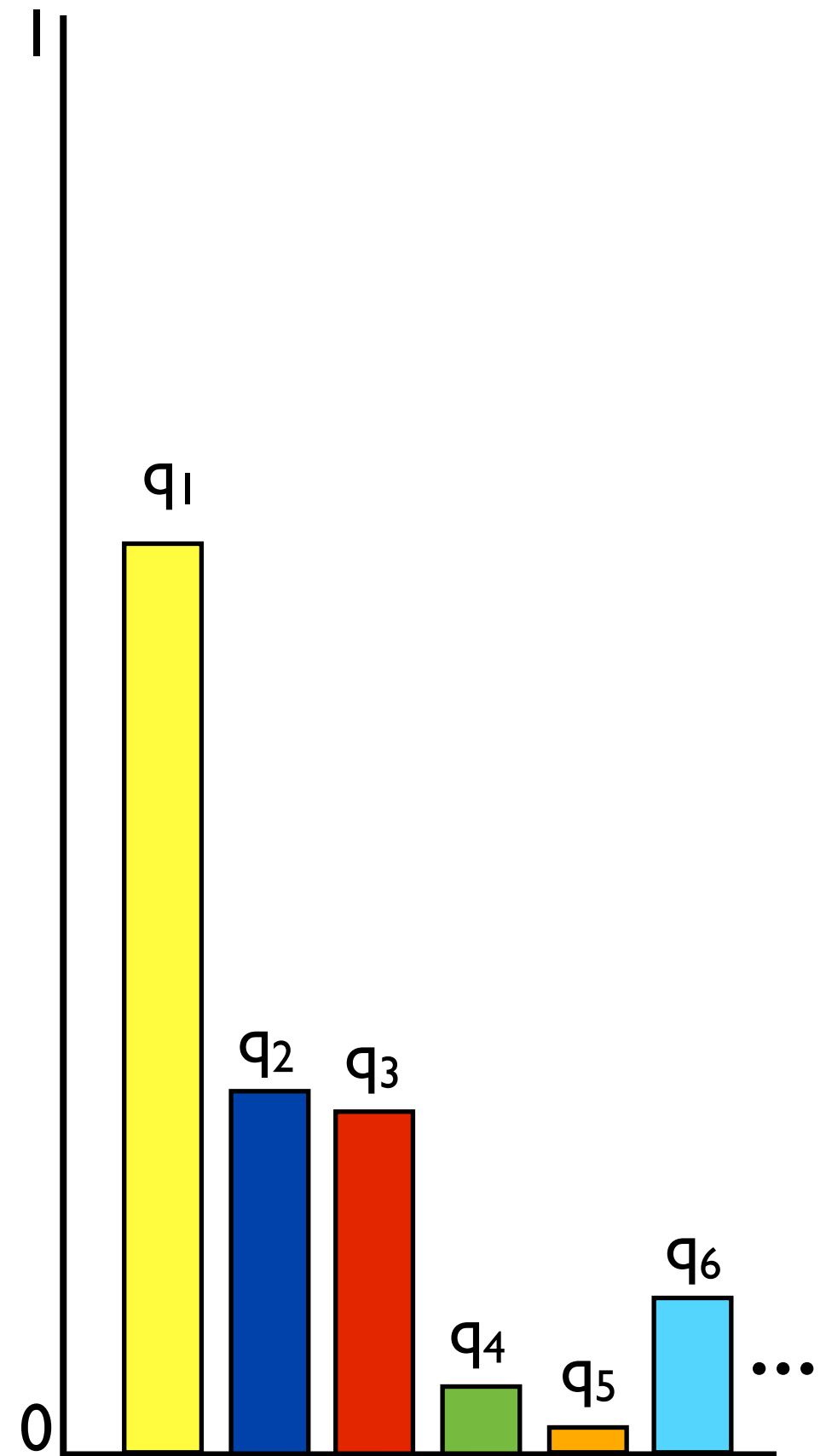
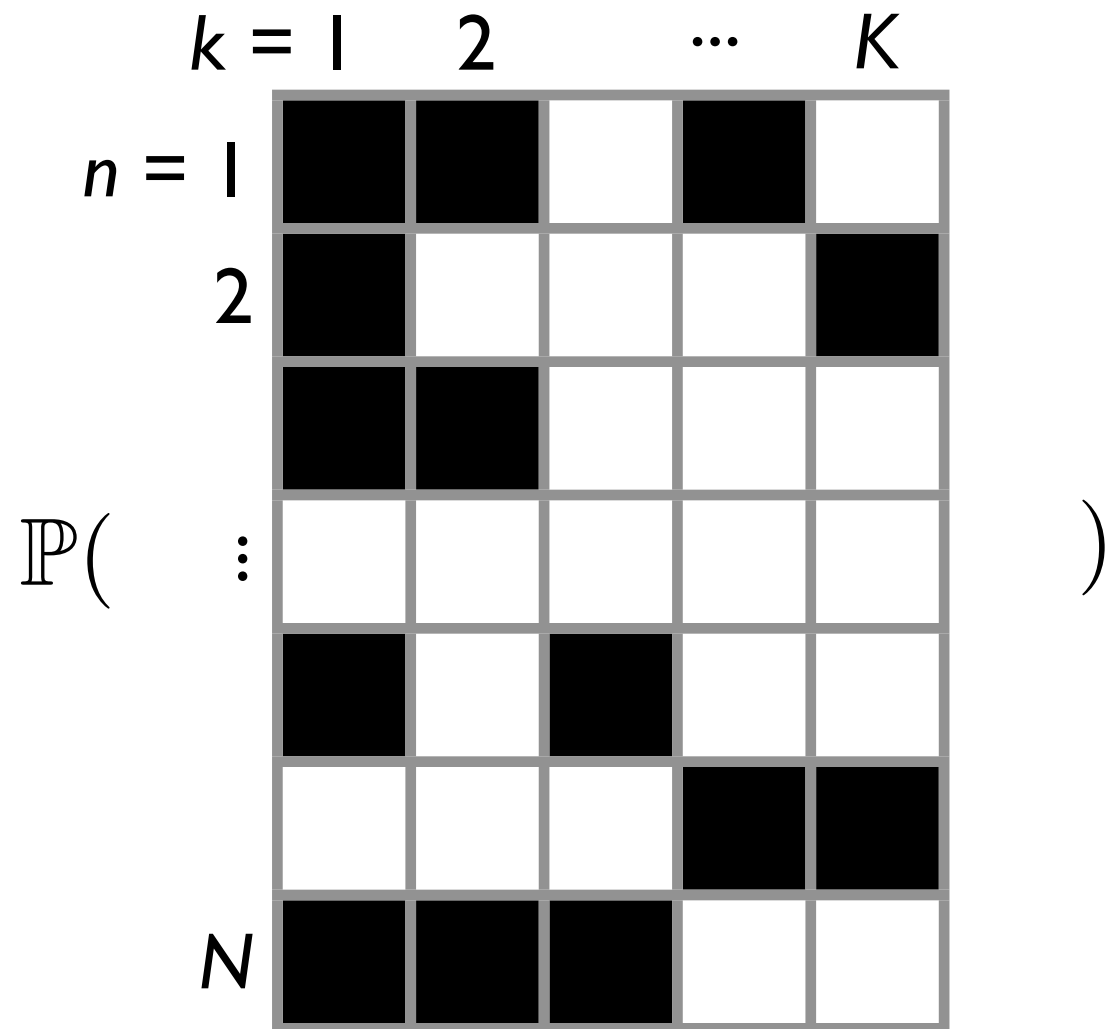
Frequency models: EFPFs?



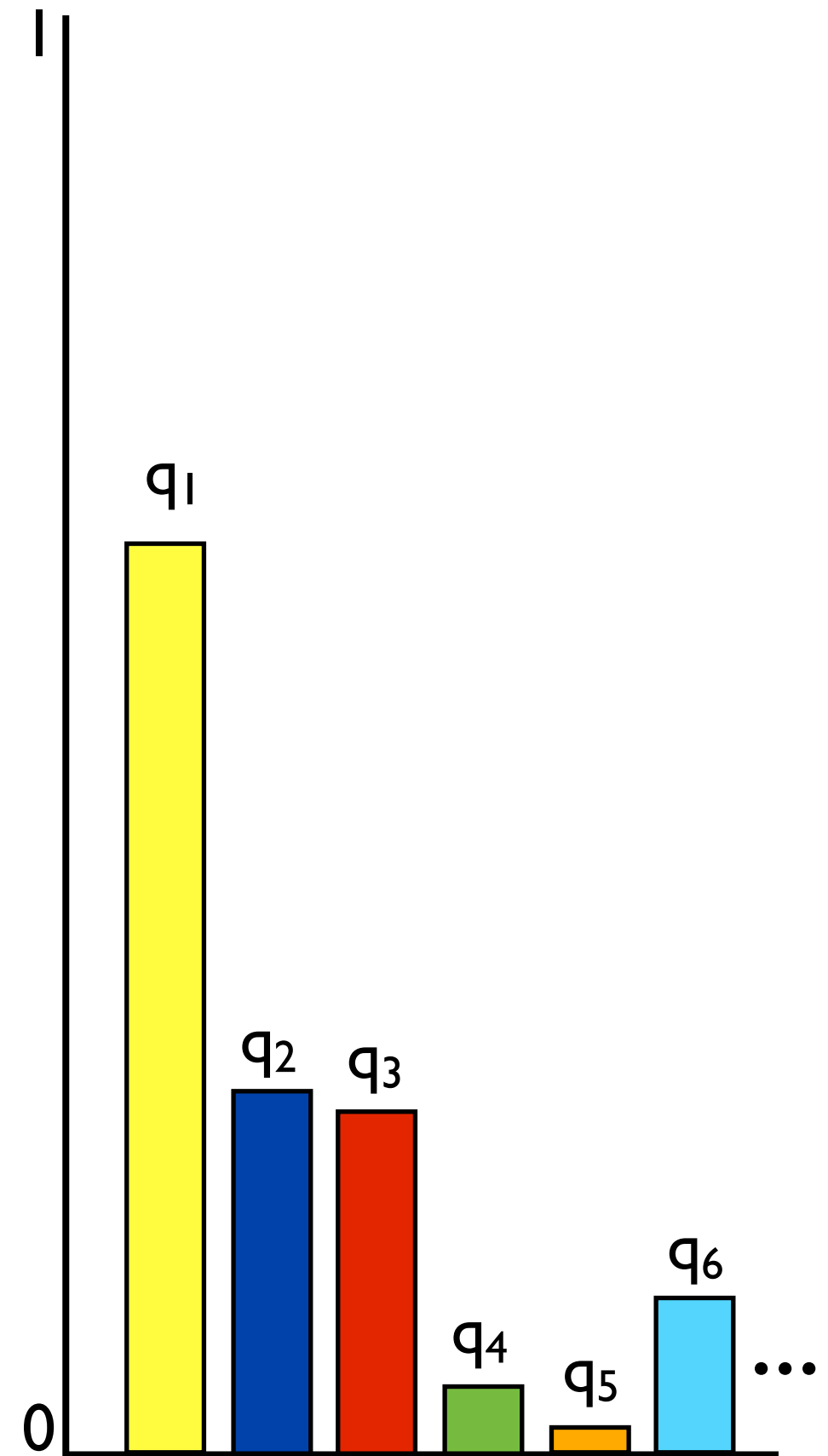
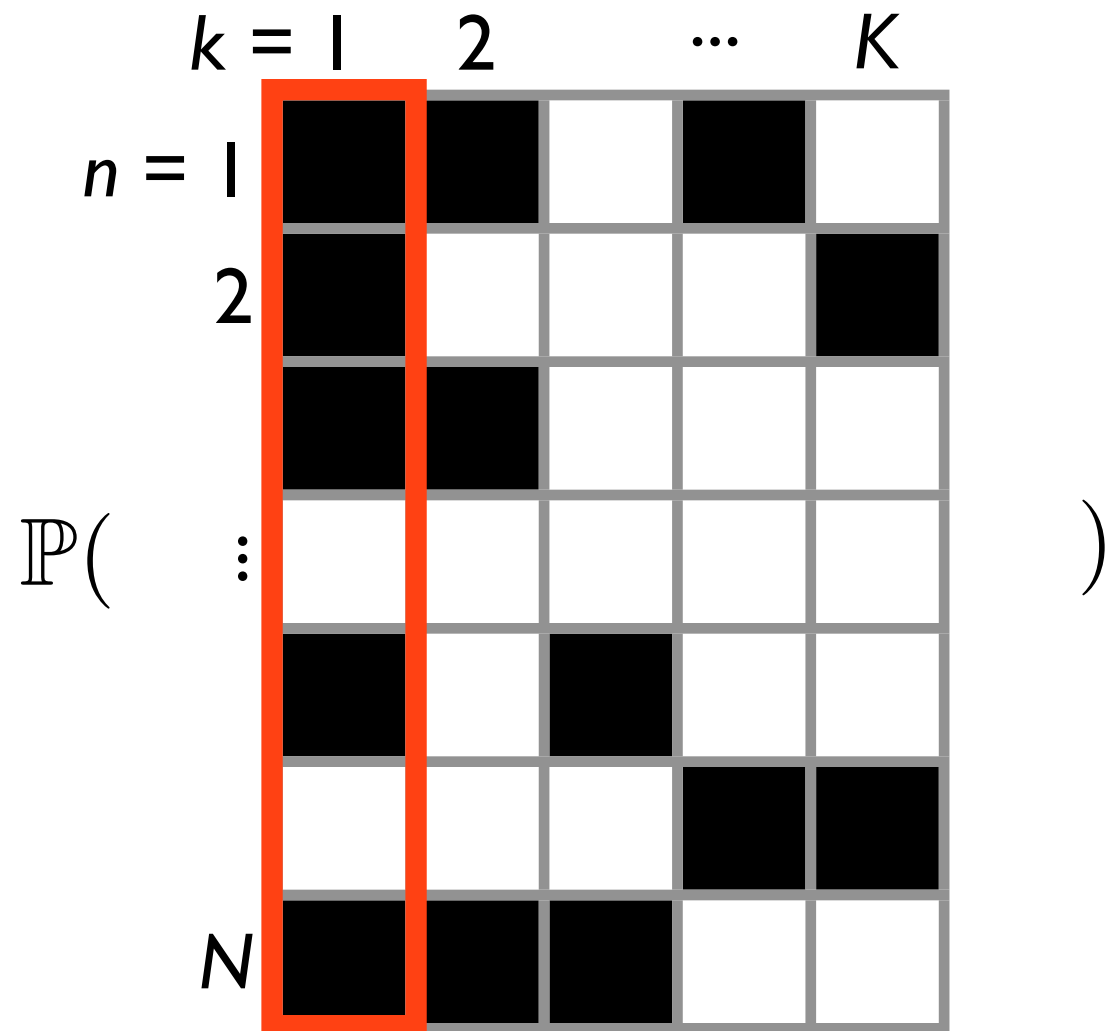
Frequency models: EFPFs?



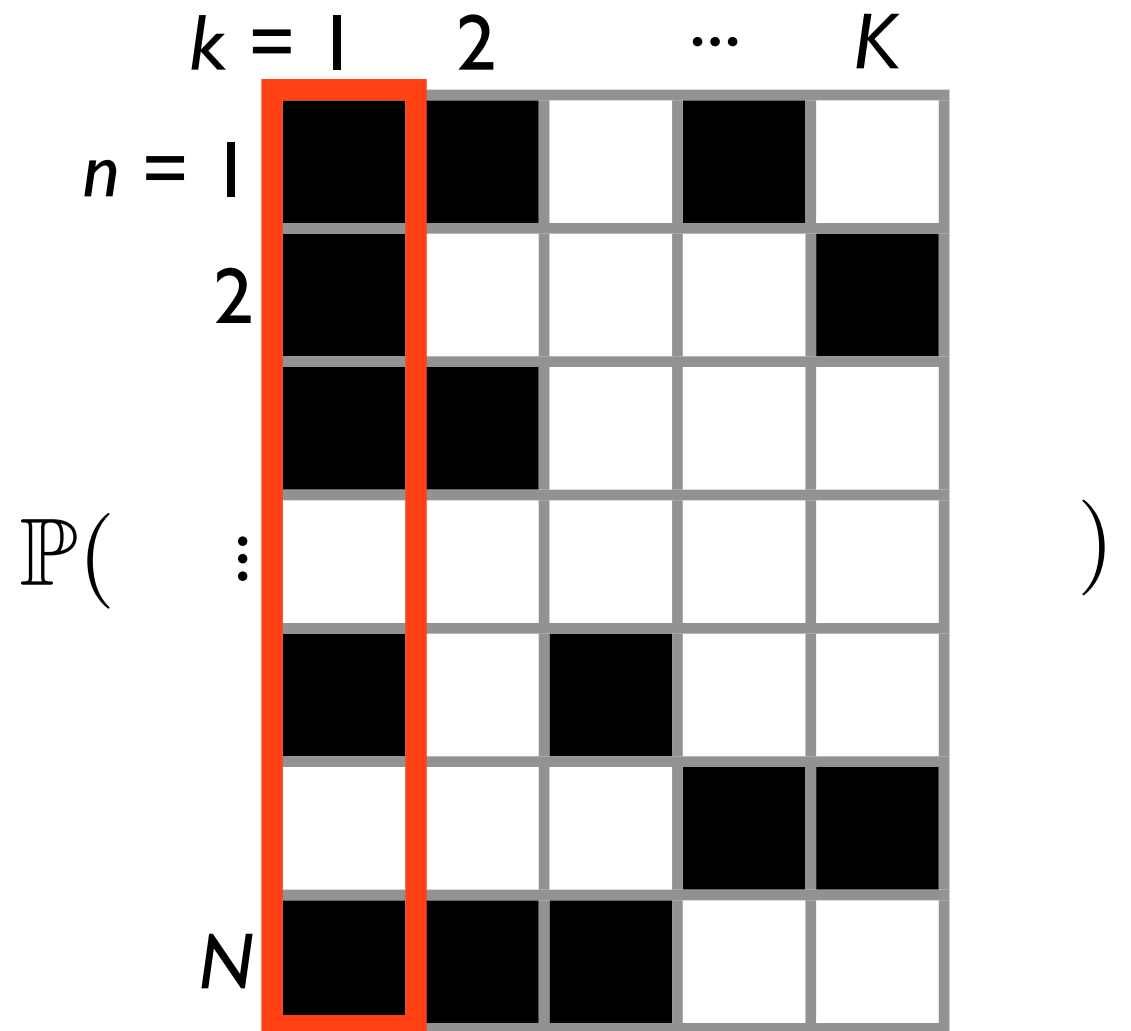
Frequency models: EFPFs?



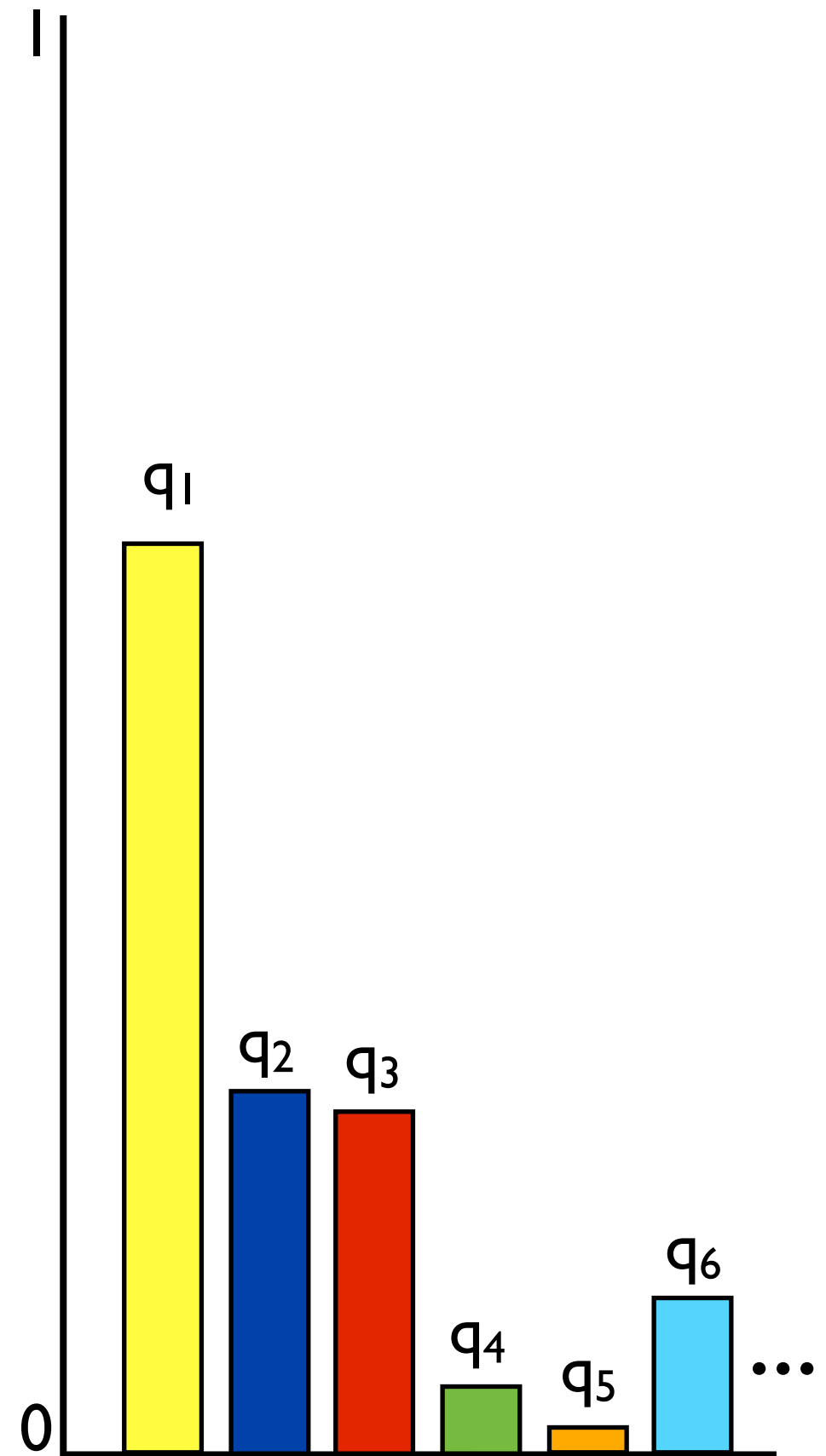
Frequency models: EFPFs?



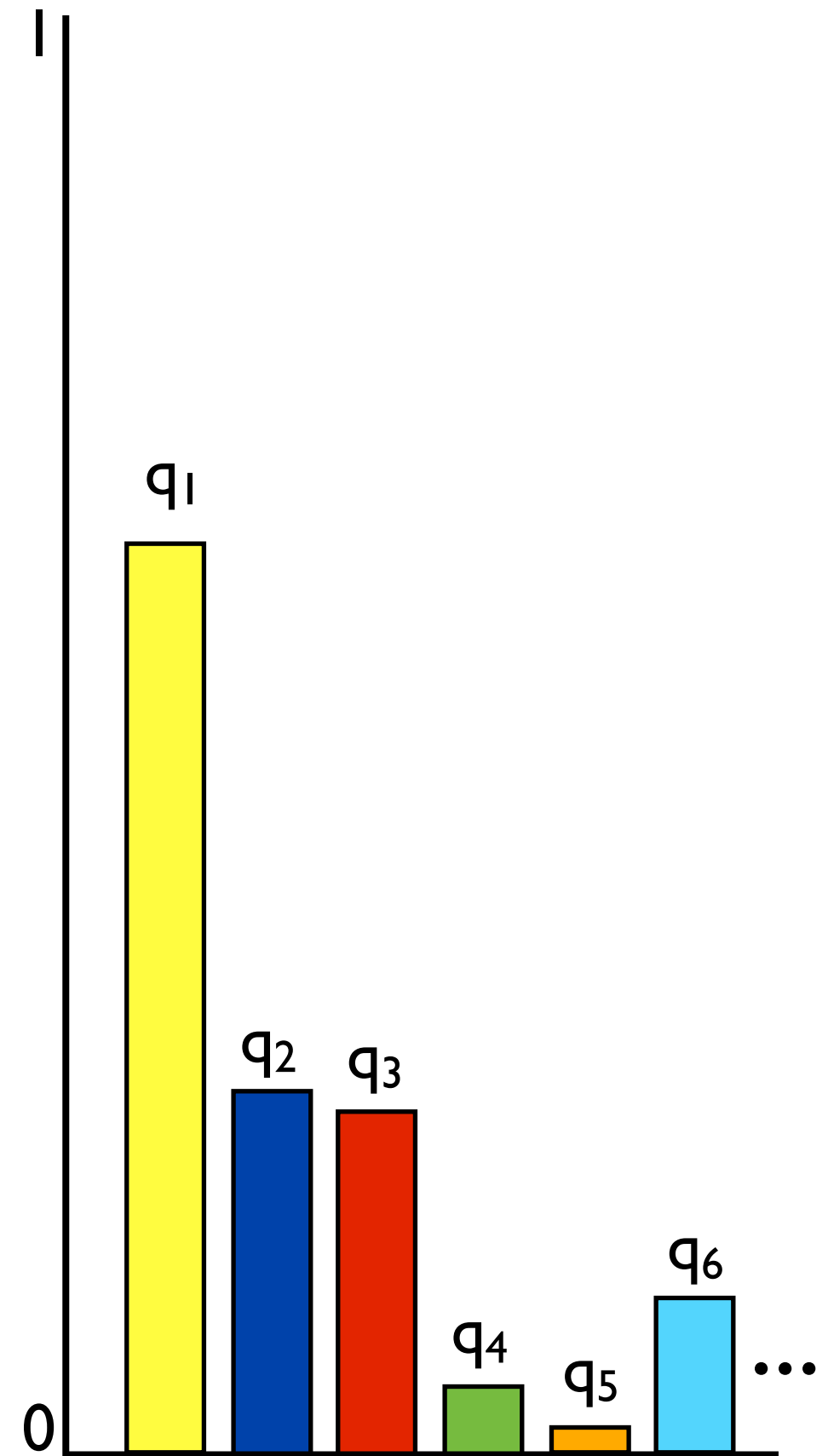
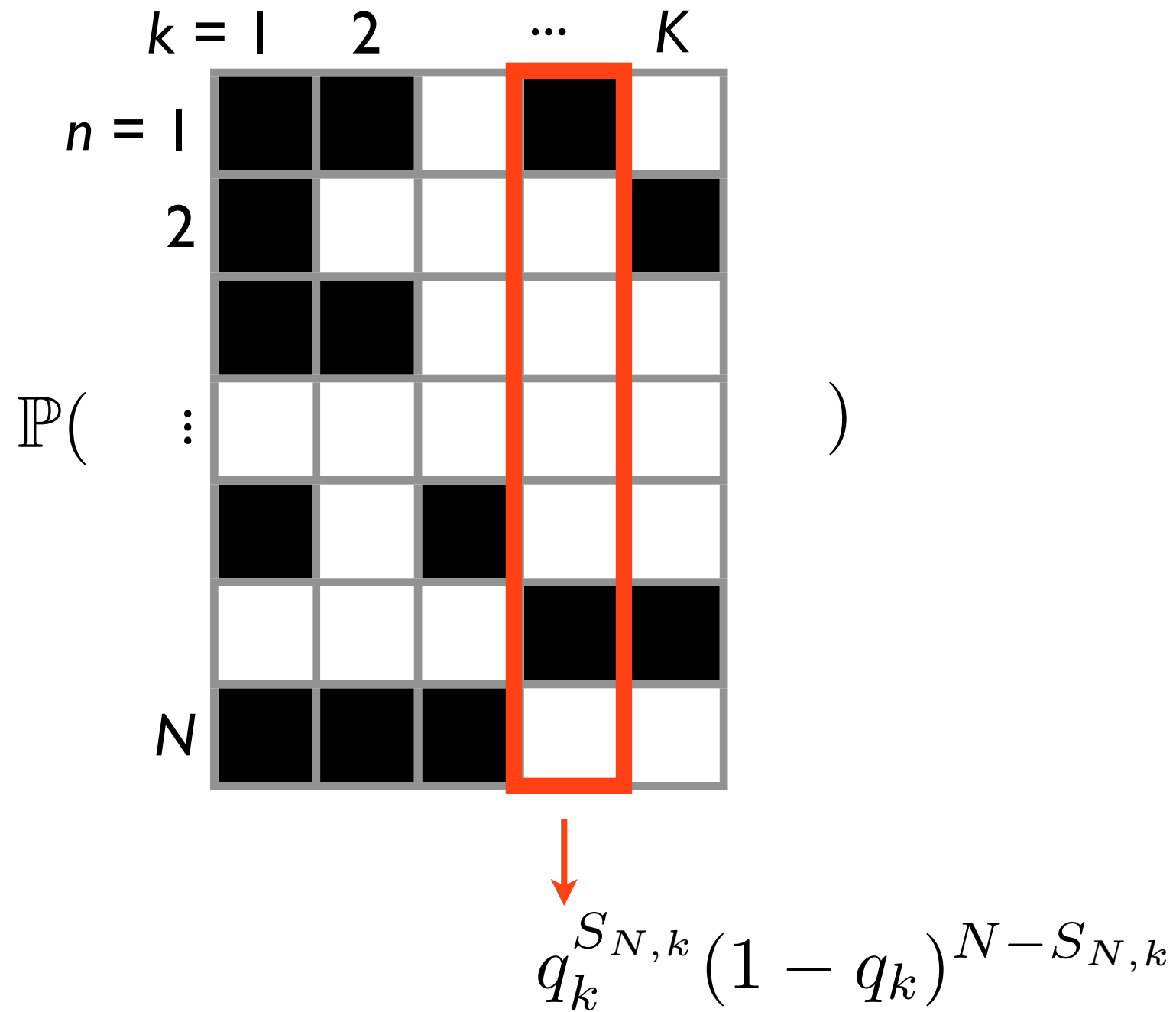
Frequency models: EFPFs?



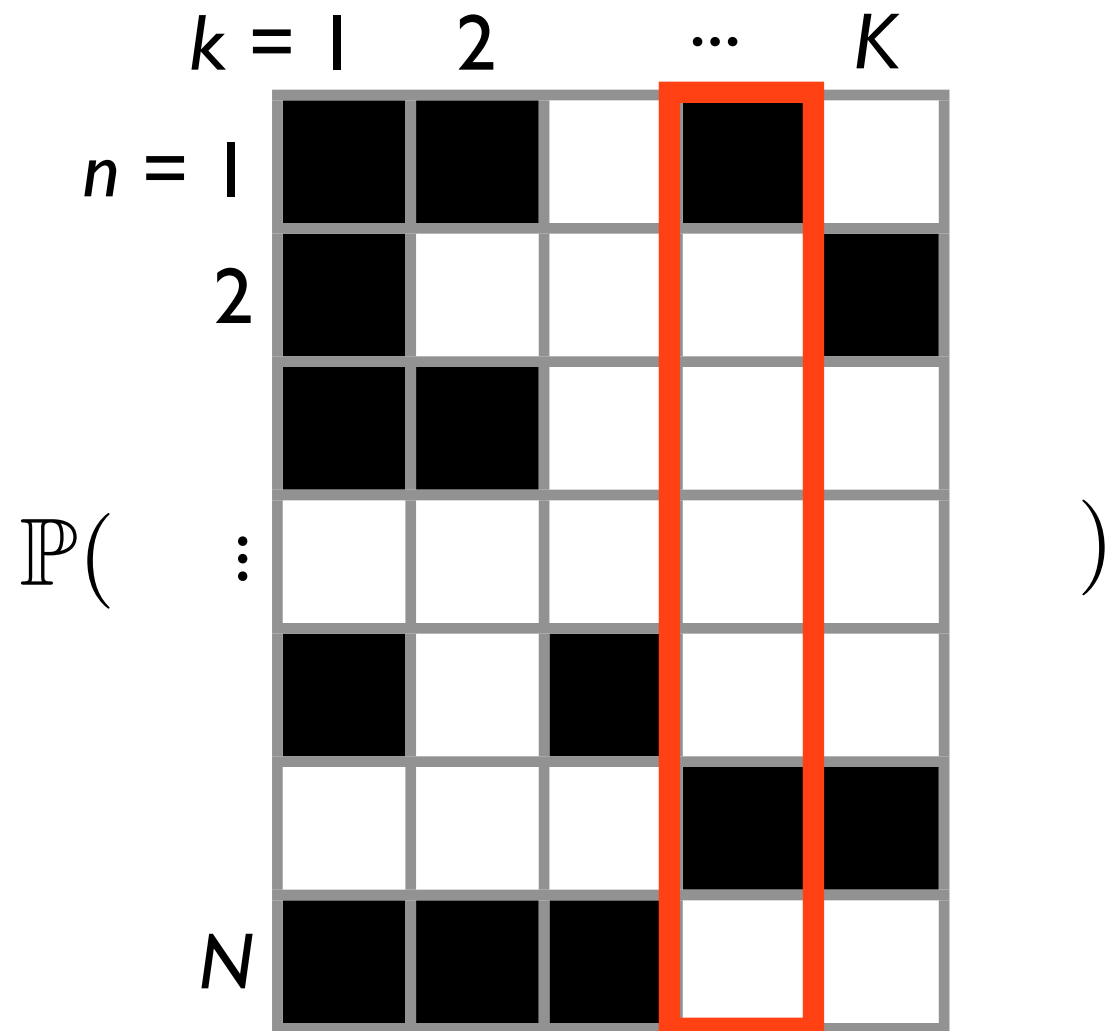
$$q_1^{S_{N,1}} (1 - q_1)^{N - S_{N,1}}$$



Frequency models: EFPFs?

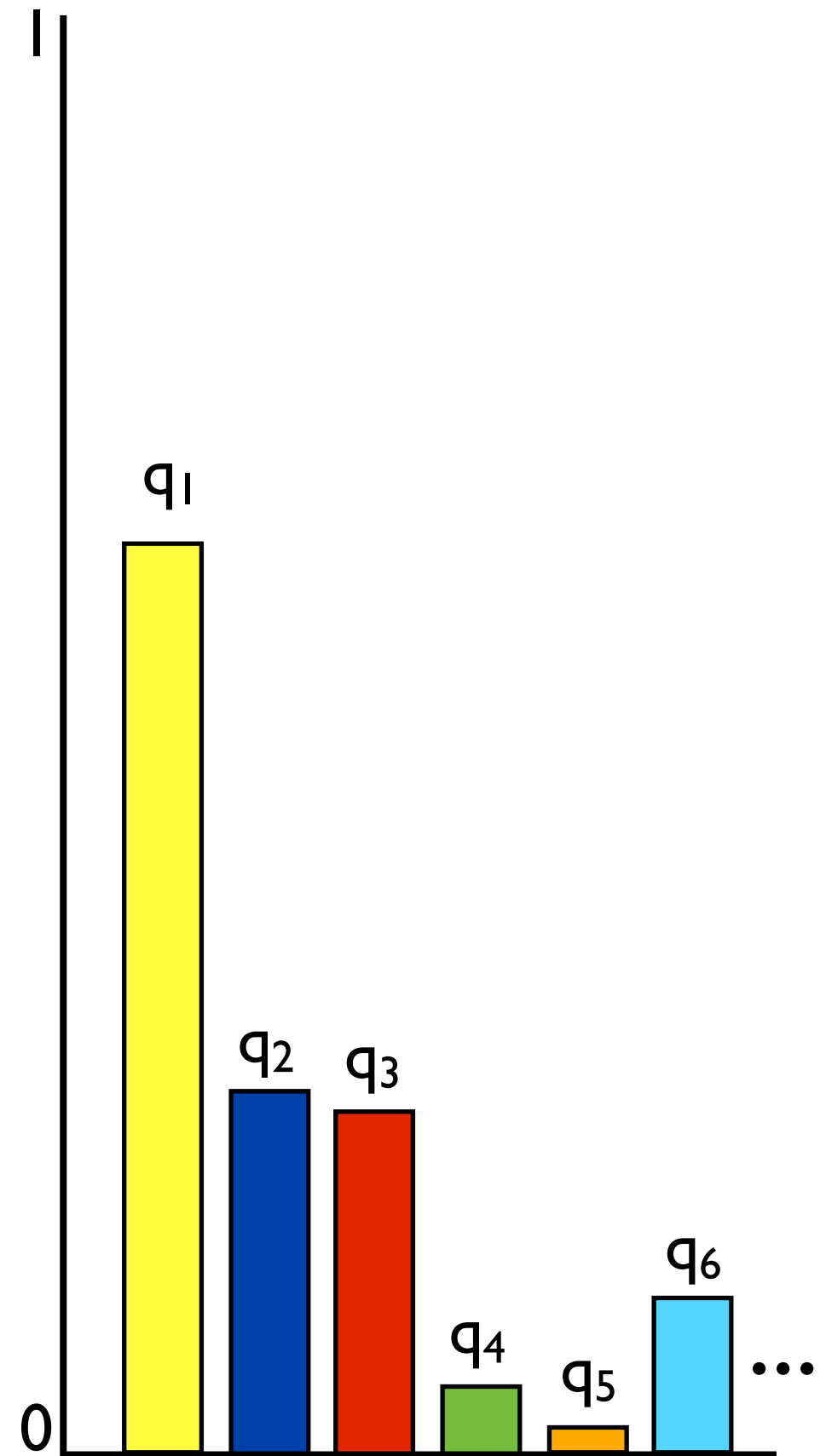


Frequency models: EFPFs?



An arrow points from the highlighted column to the following expression:

$$q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}}$$

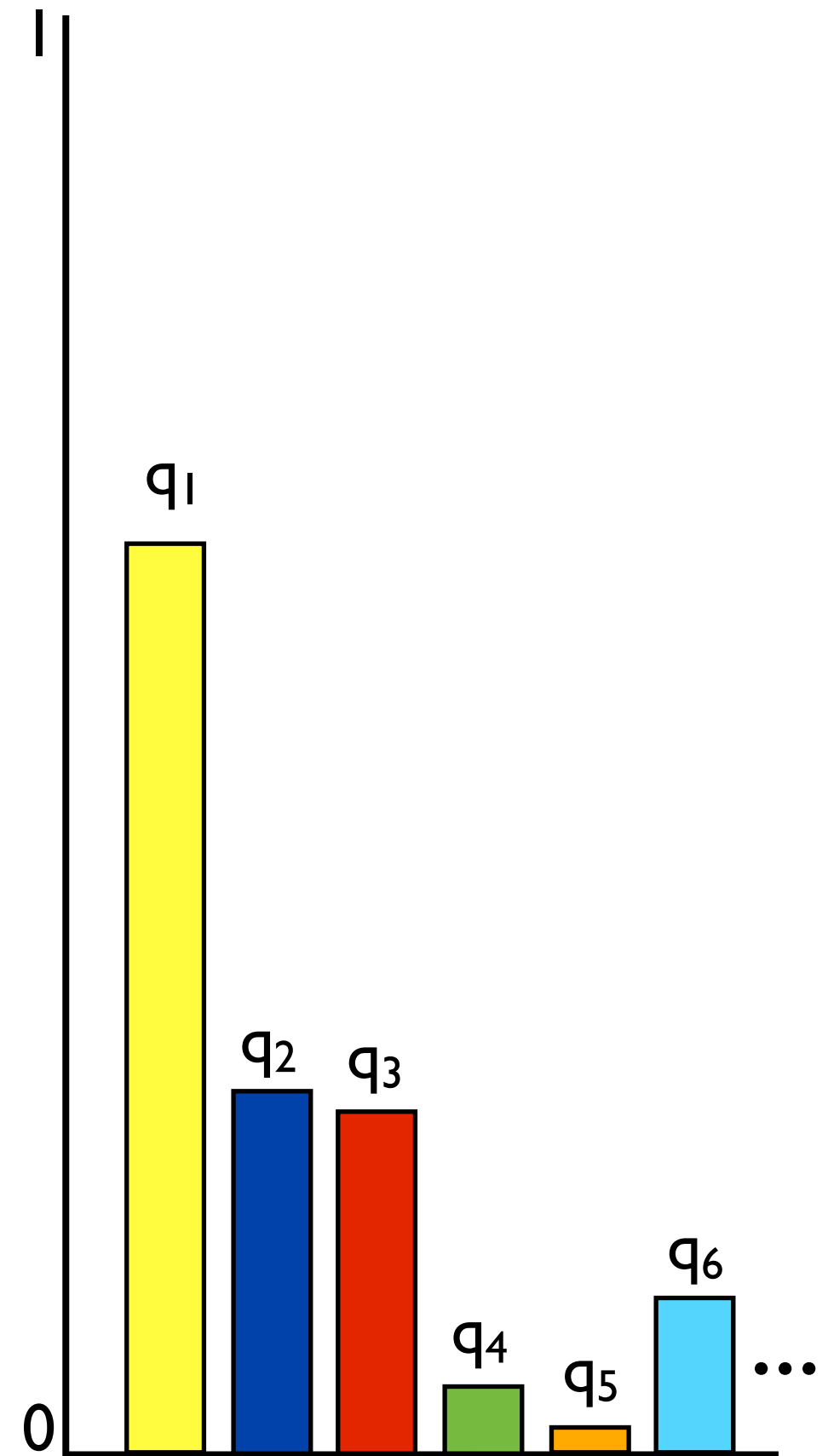


Frequency models: EFPFs?

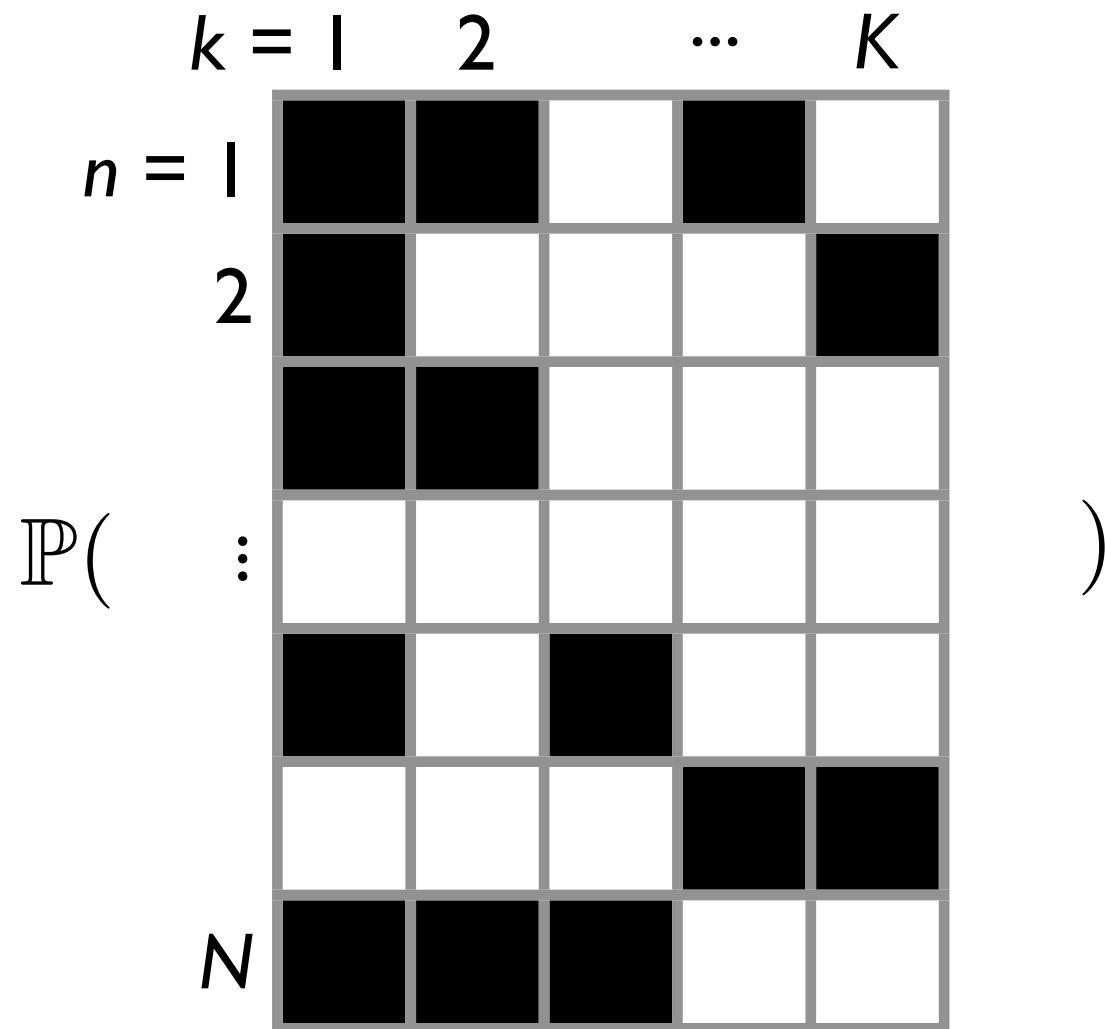
$\mathbb{P}(\quad)$

	$k = 1$	2	...	K
$n = 1$				
2				
\vdots				
N				

$$\prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}}$$

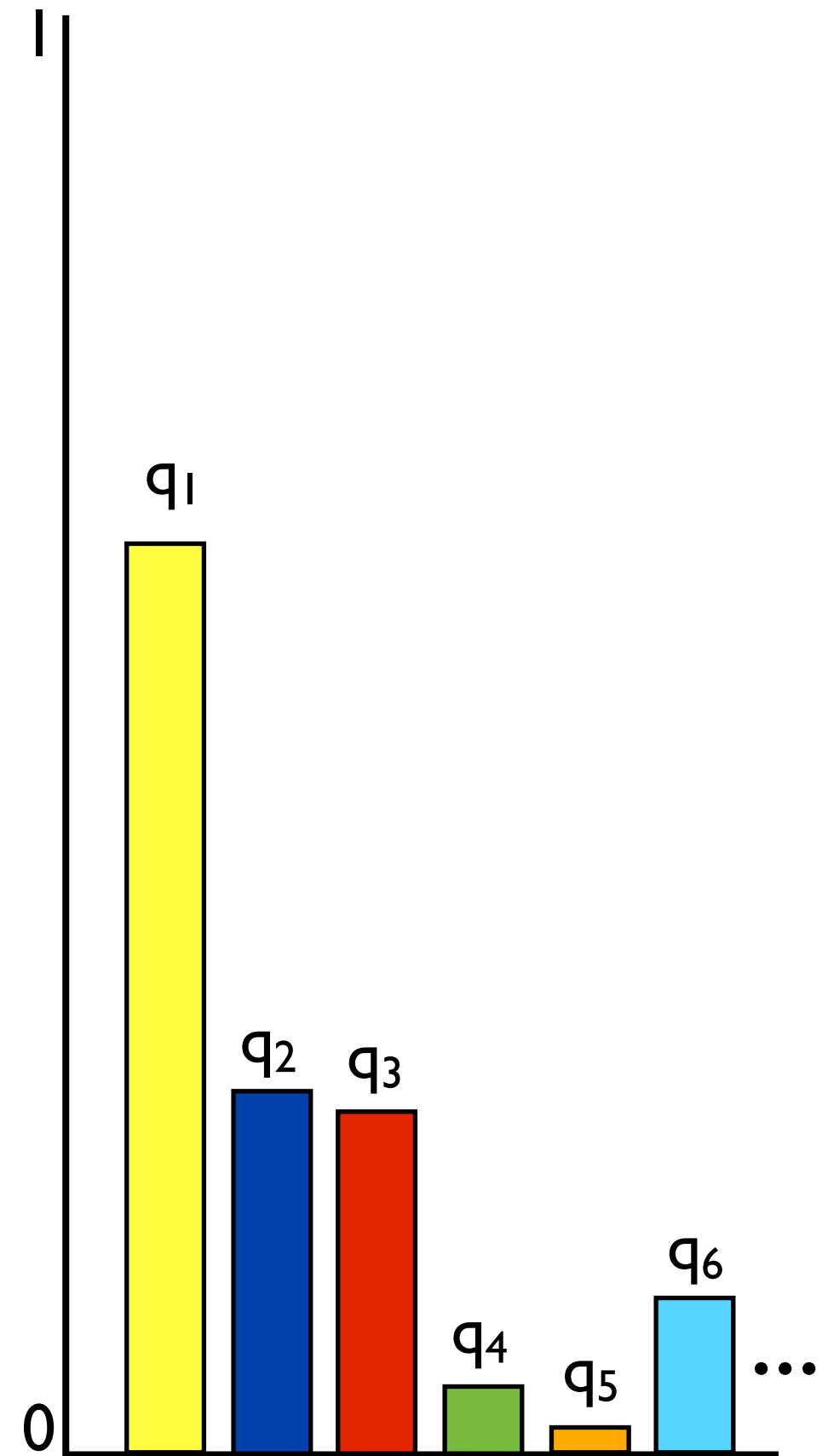


Frequency models: EFPFs?



$$\prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}}$$

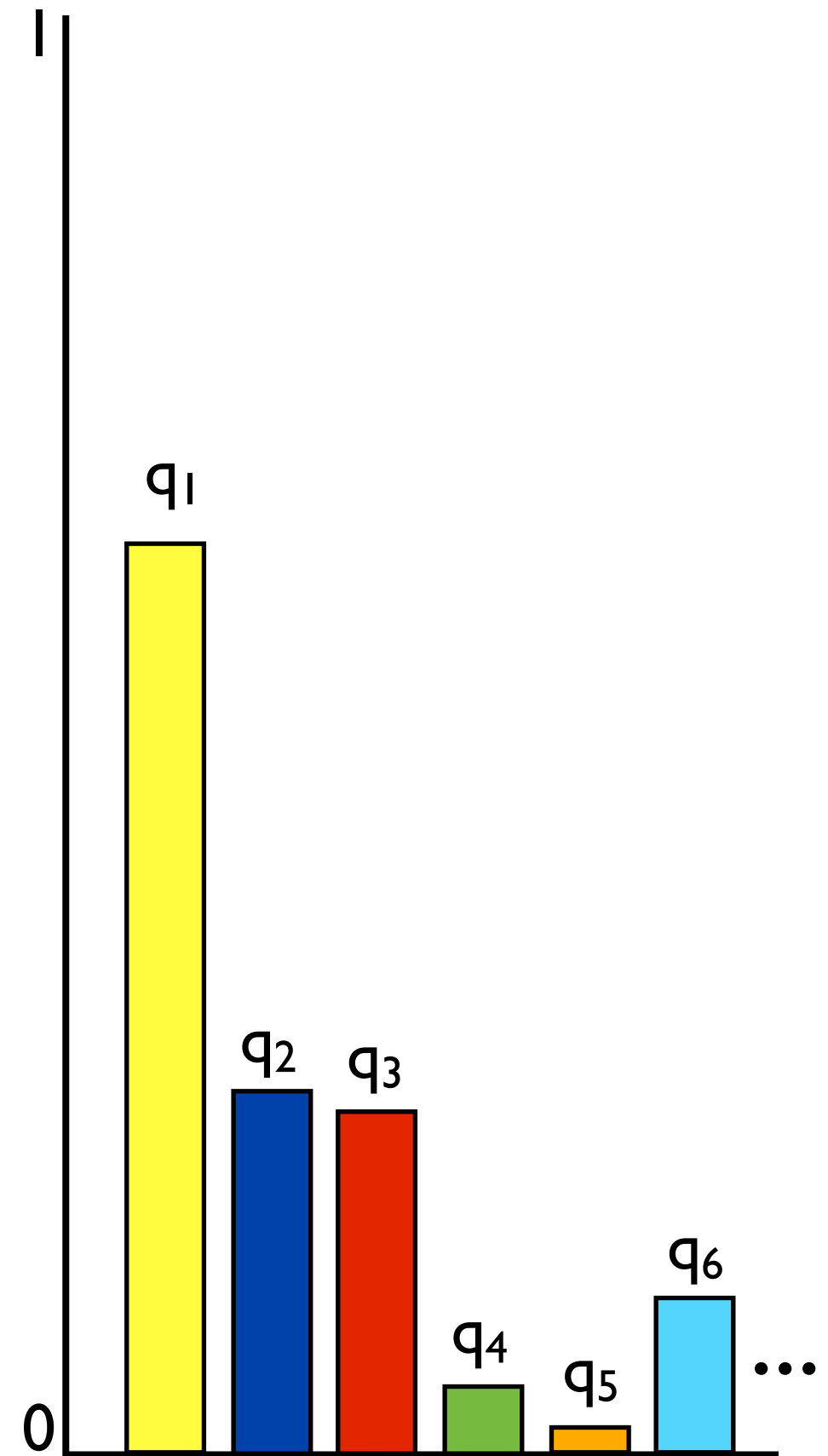
$$\cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N$$



Frequency models: EFPFs?

$\mathbb{P}(\begin{matrix} & k = 1 & 2 & \dots & K \\ n = 1 & \blacksquare & \blacksquare & \square & \blacksquare & \square \\ 2 & \blacksquare & \square & \square & \square & \blacksquare \\ \vdots & & & & & \\ N & \blacksquare & \blacksquare & \blacksquare & \square & \square \end{matrix})$

$$= \mathbb{E} \left[\sum_{\text{distinct } i_k} \frac{1}{K!} \prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}} \cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N \right]$$



Frequency models: EFPFs?

$\mathbb{P}(\quad)$

	$k = 1$	2	...	K
$n = 1$	■	■	□	■
2	■	□	□	■
\vdots				
	■	■	□	□
	□	□	■	■
N	■	■	■	□

$$= \mathbb{E} \left[\sum_{\text{distinct } i_k} \frac{1}{K!} \prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}} \cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N \right]$$

Frequency models: EFPFs?

$\mathbb{P}(\quad)$

	$k = 1$	2	...	K
$n = 1$	■	■	□	■
2	■	□	□	■
\vdots				
	■	■	□	□
	□	□	■	■
N	■	■	■	□

$$= \mathbb{E} \left[\sum_{\text{distinct } i_k} \frac{1}{K!} \prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}} \cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N \right]$$

Size of k th feature

Frequency models: EFPFs?

$\mathbb{P}(\begin{matrix} & k = 1 & 2 & \dots & K \\ n = 1 & \blacksquare & \blacksquare & \square & \blacksquare & \square \\ 2 & \blacksquare & \square & \square & \square & \blacksquare \\ \vdots & & & & & \\ N & \blacksquare & \blacksquare & \blacksquare & \square & \square \end{matrix})$

Number of features

$$= \mathbb{E} \left[\sum_{\text{distinct } i_k} \frac{1}{K!} \prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}} \cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N \right]$$

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Frequency models: EFPFs?

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Number of
features

Number of
data points

Size of k th
feature

$$= \mathbb{E} \left[\sum_{\text{distinct } i_k} \frac{1}{K!} \prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}} \cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N \right]$$

Frequency models: EFPFs?

$\mathbb{P}(\begin{matrix} & k = 1 & 2 & \dots & K \\ n = 1 & \blacksquare & \blacksquare & \square & \blacksquare & \square \\ 2 & \blacksquare & \square & \square & \square & \blacksquare \\ \vdots & & & & & \\ N & \blacksquare & \blacksquare & \blacksquare & \square & \square \end{matrix})$

Number of
features

Number of
data points

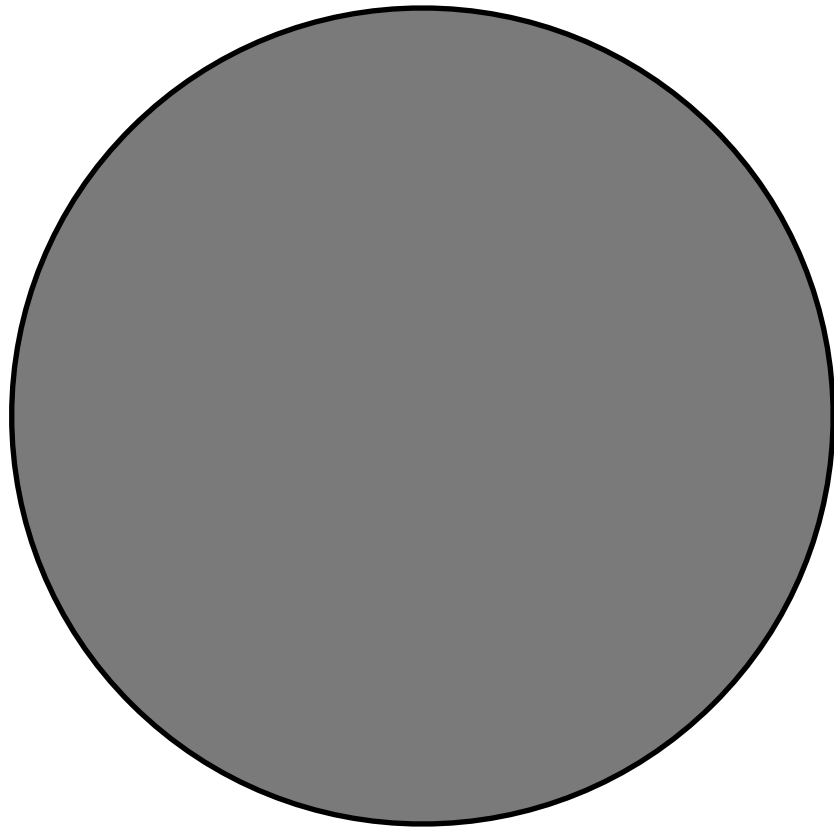
Size of k th
feature

$$= \mathbb{E} \left[\sum_{\text{distinct } i_k} \frac{1}{K!} \prod_{k=1}^K q_{i_k}^{S_{N,k}} (1 - q_{i_k})^{N - S_{N,k}} \cdot \prod_{j \notin \{i_k\}_{k=1}^K} (1 - q_j)^N \right] = p(N; S_{N,1}, S_{N,2}, \dots, S_{N,K})$$

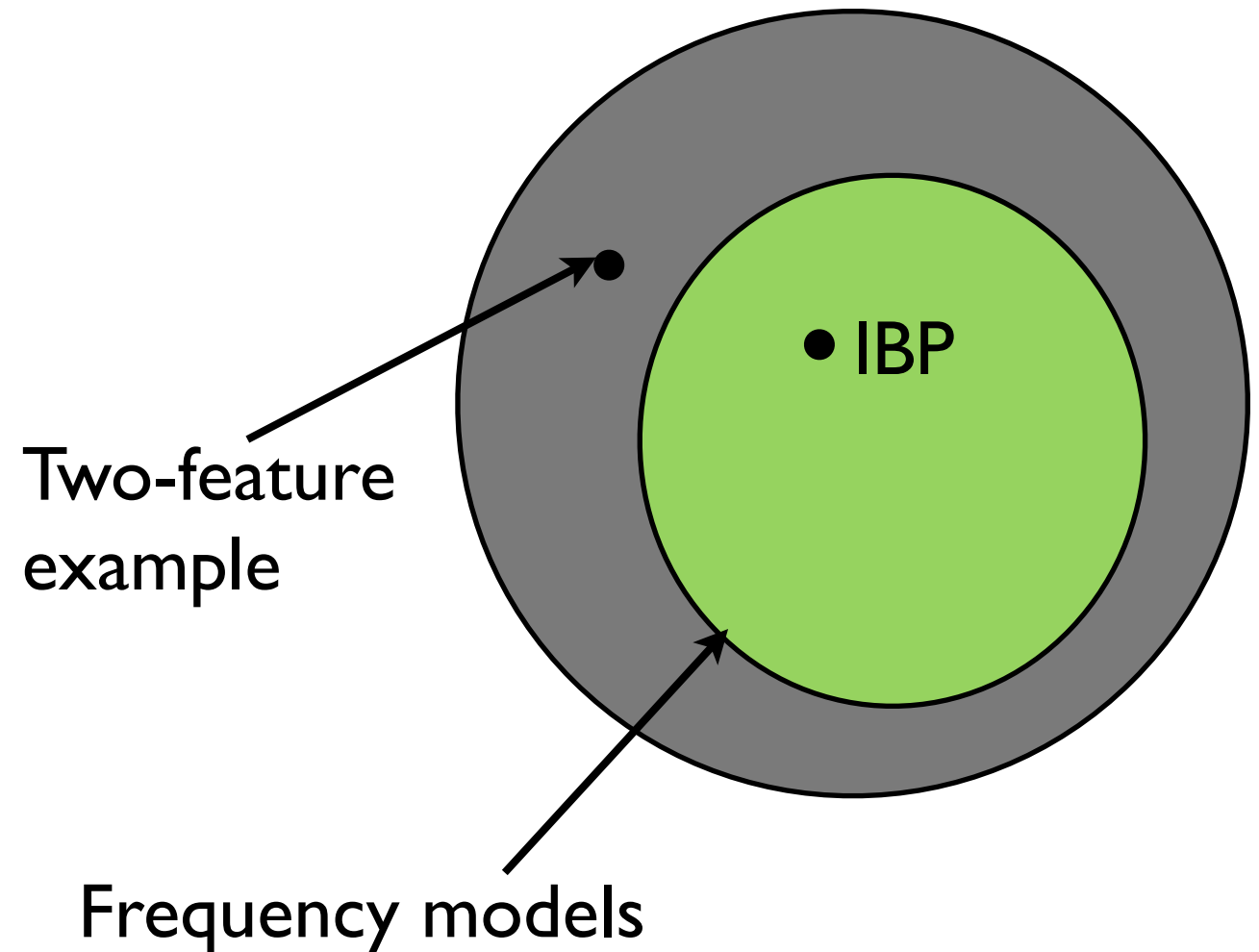
EFPF

Frequency models: EFPFs?

Exchangeable cluster distributions
= Cluster distributions with EPPFs
= Kingman paintbox partitions

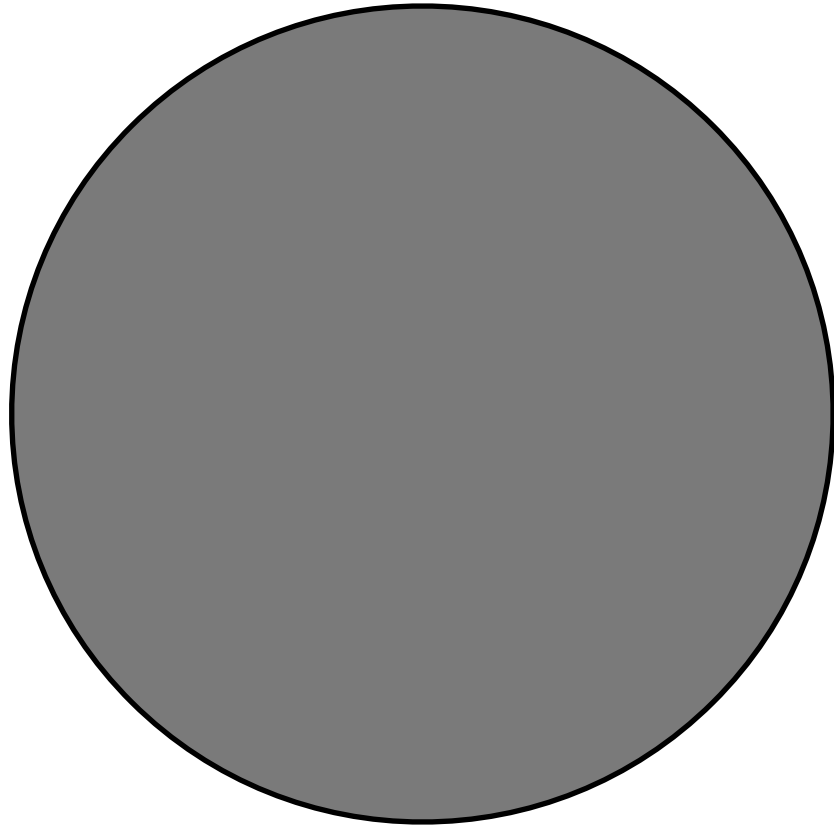


Exchangeable feature distributions
= Feature paintbox allocations

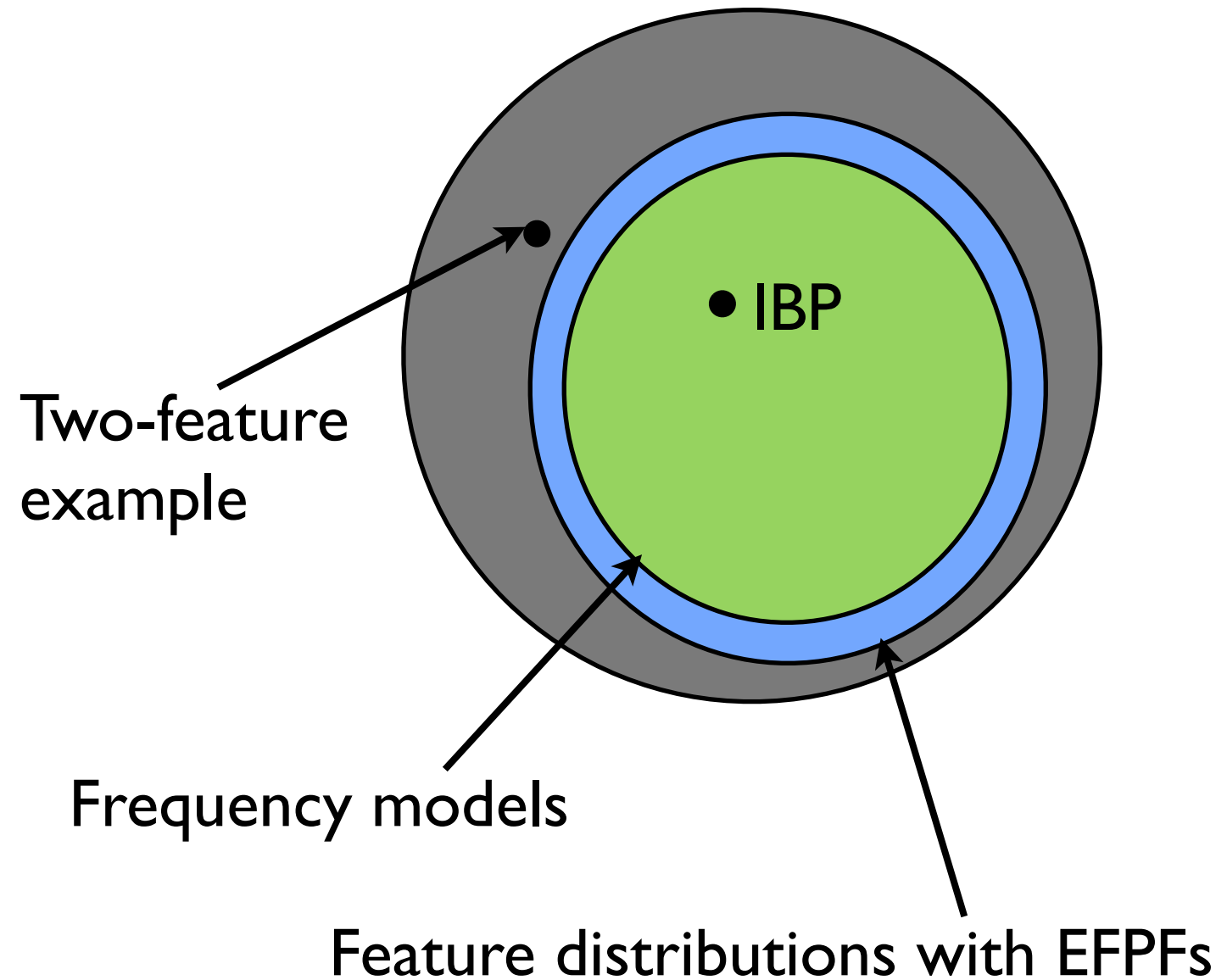


Frequency models: EFPFs?

Exchangeable cluster distributions
= Cluster distributions with EPPFs
= Kingman paintbox partitions

















Exchangeable feature distributions
= Feature paintbox allocations



Distributions with EFPFs: frequencies?















Distributions with EFPFs: frequencies?

Feature allocation

$n = 1$		
2		
		
\vdots		
		
		
N		

Distributions with EFPFs: frequencies?

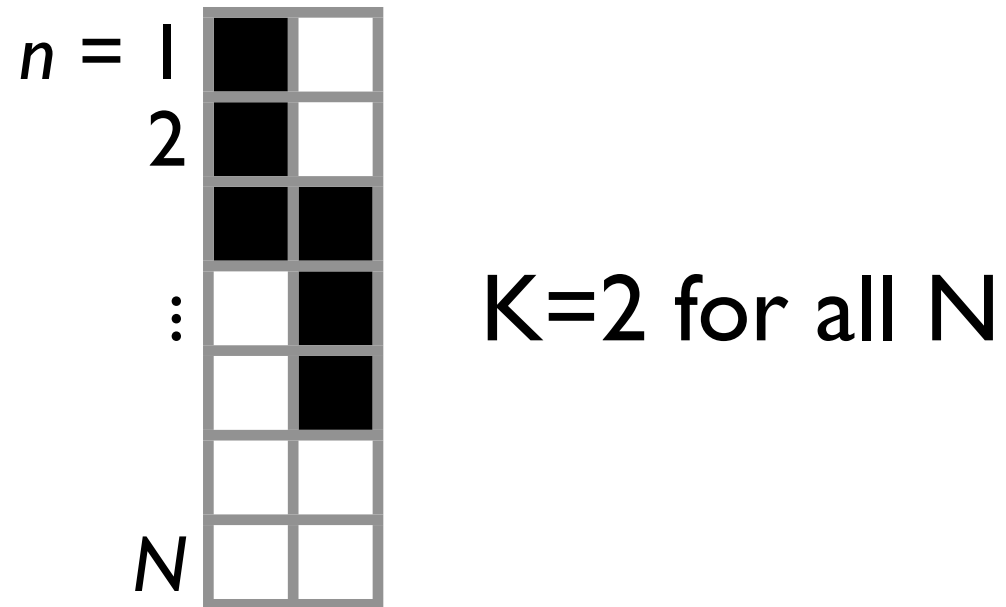
Feature allocation

$n = 1$		
2		
		
\vdots		
		
		
N		

$K=2$ for all N

Distributions with EFPFs: frequencies?

Feature allocation

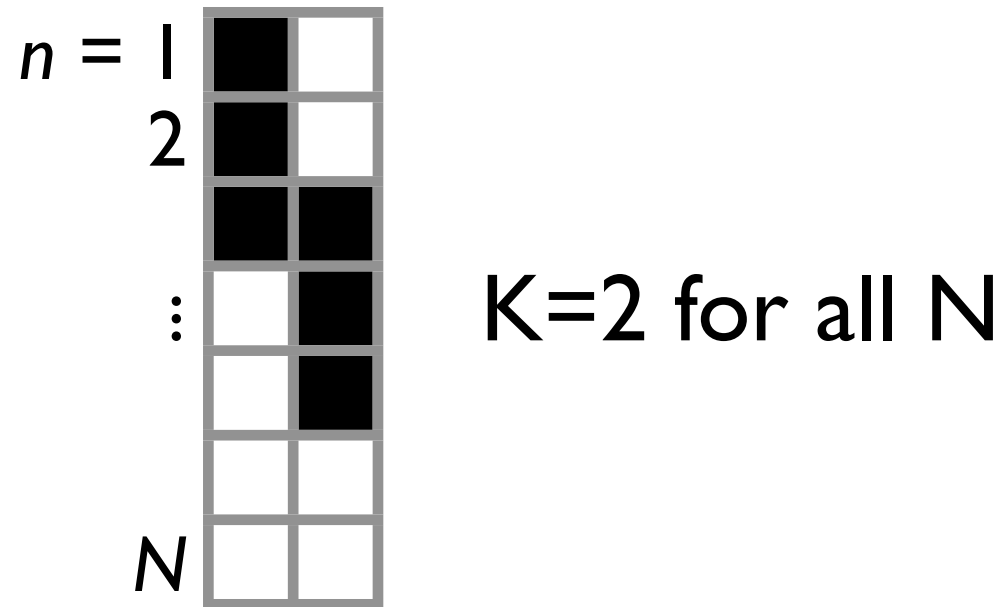


Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

Distributions with EFPFs: frequencies?

Feature allocation



Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

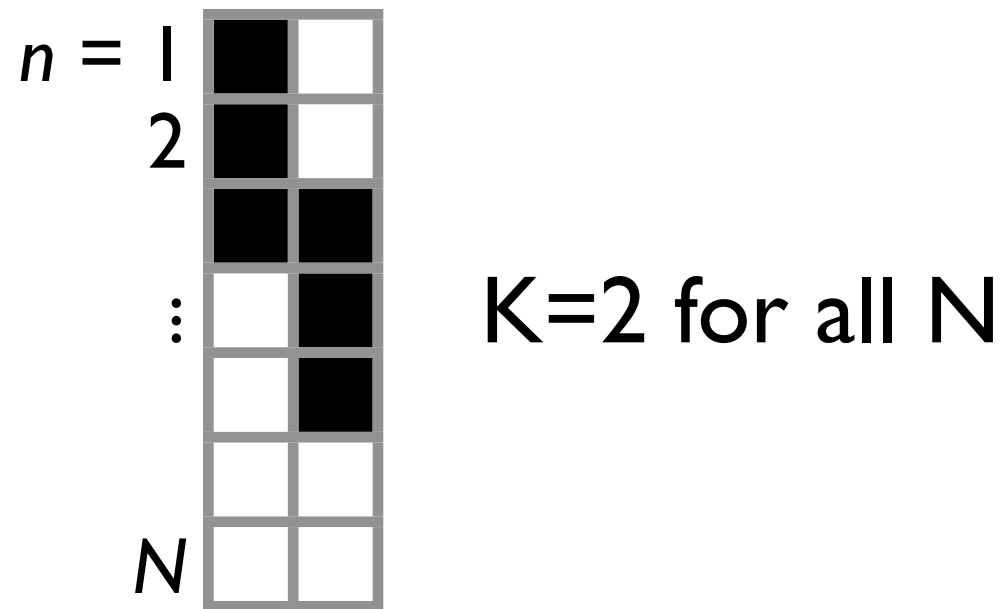
Want to show:

$$\exists q_1$$

$$\exists q_2$$

Distributions with EFPFs: frequencies?

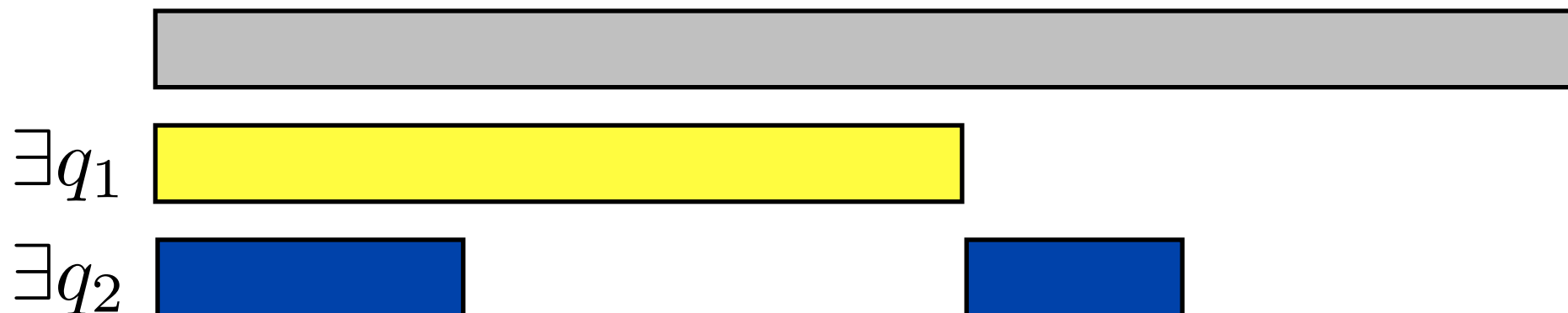
Feature allocation



Assume EFPF

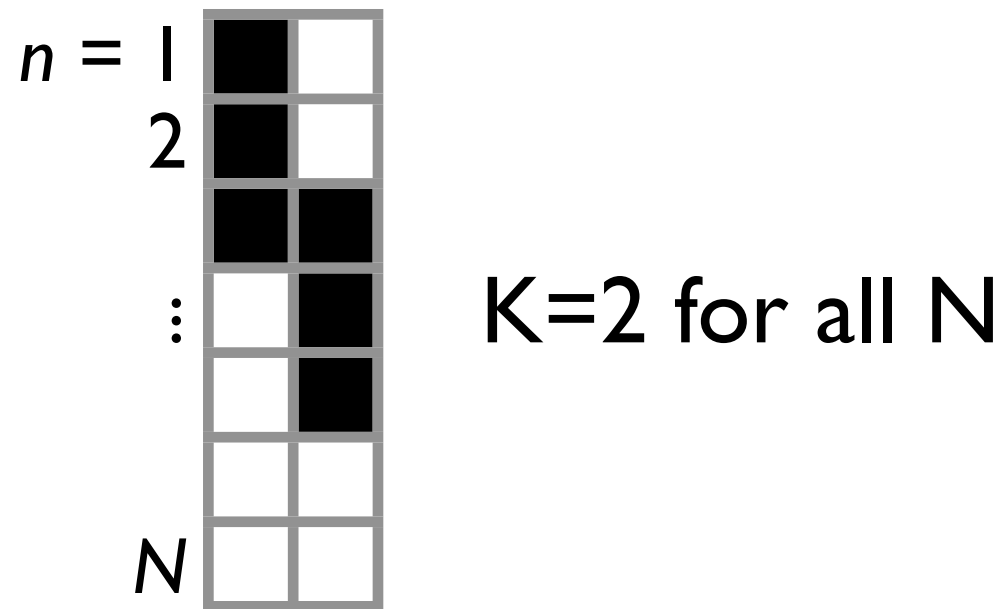
$$p(N; S_{N,1}, S_{N,2})$$

Want to show:



Distributions with EFPFs: frequencies?

Feature allocation

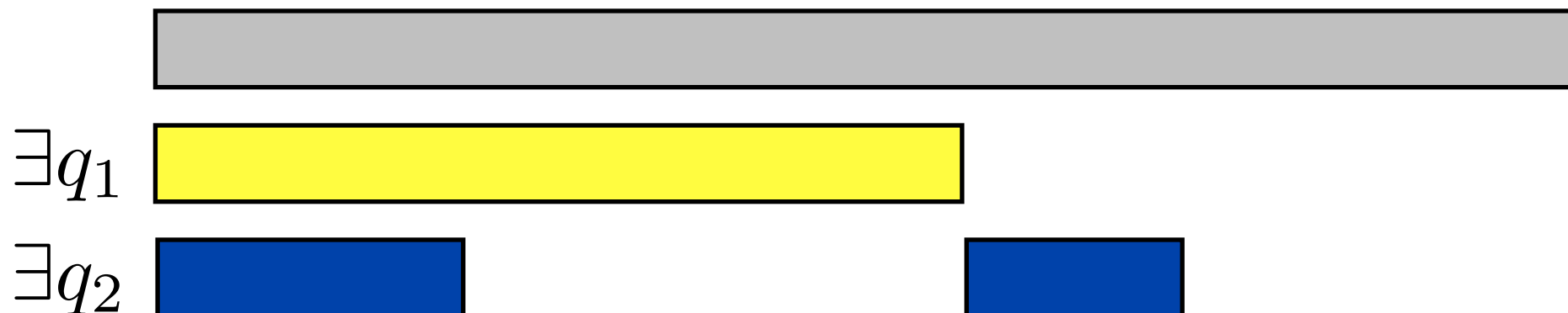


Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

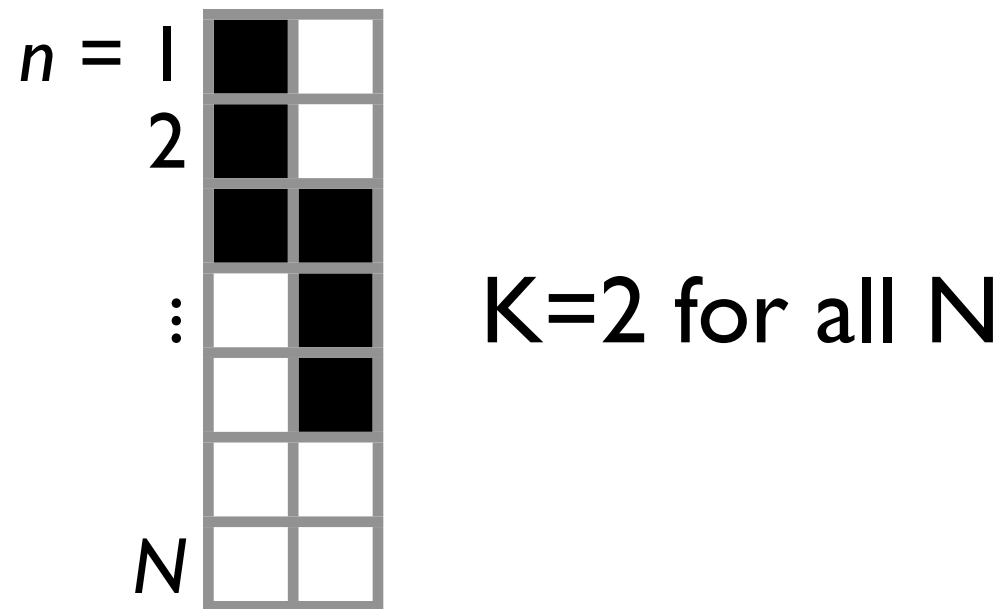
Want to show:

e.g. $\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} | q_{1:2})$



Distributions with EFPFs: frequencies?

Feature allocation

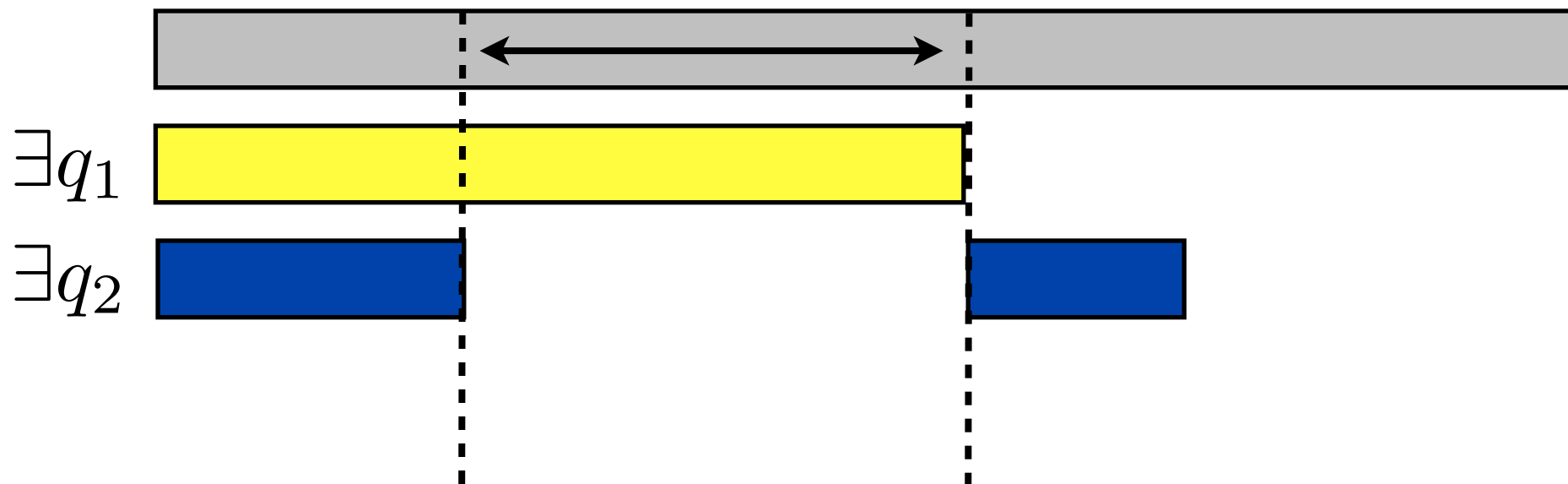


Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

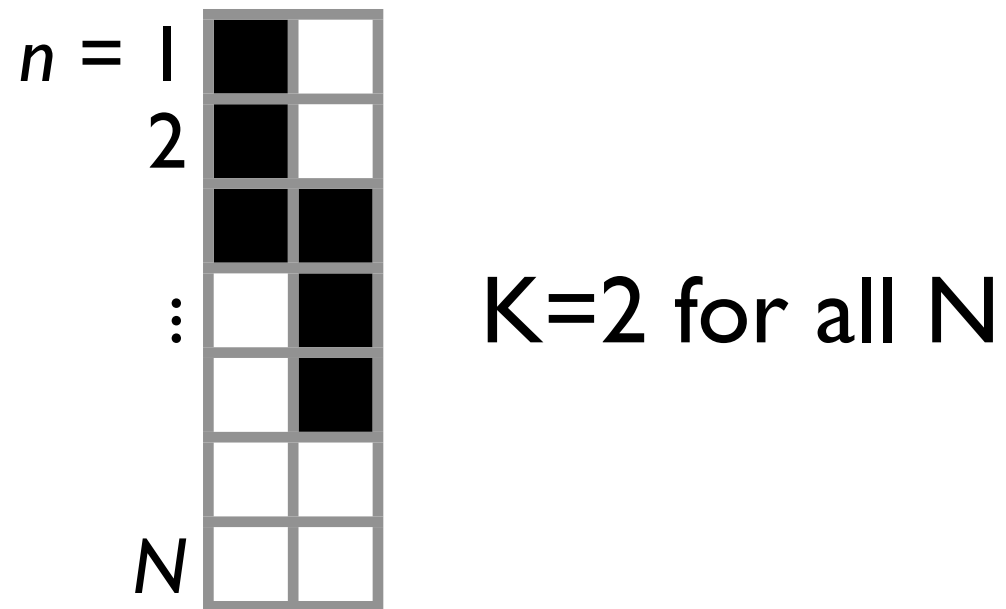
Want to show:

e.g. $\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid q_{1:2})$



Distributions with EFPFs: frequencies?

Feature allocation

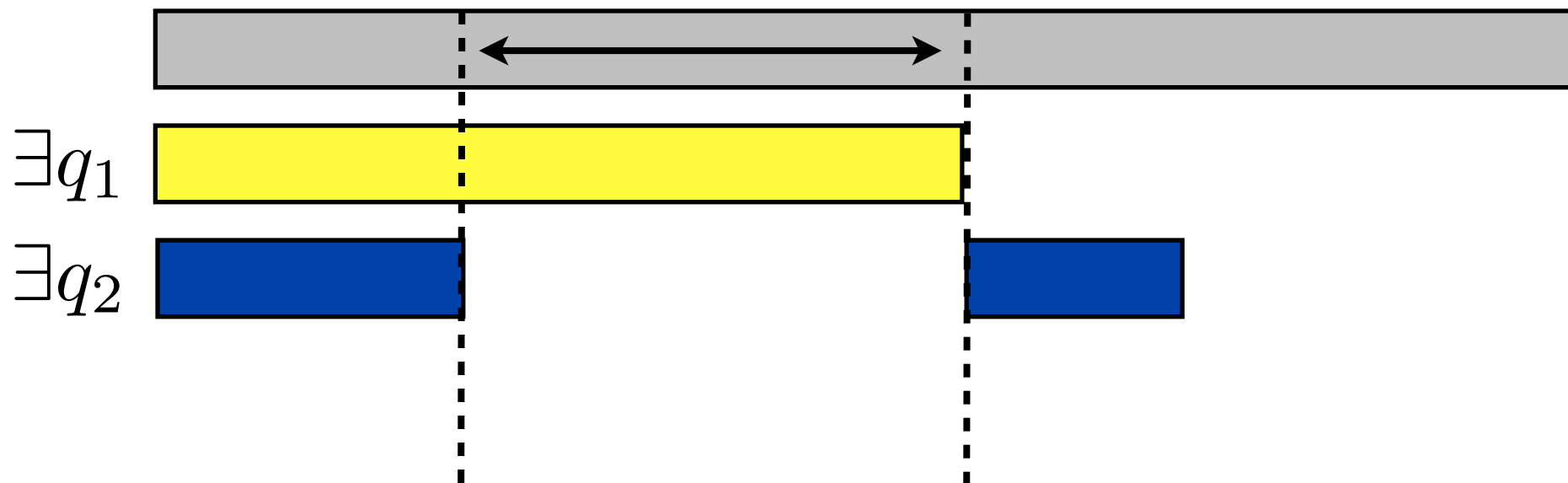


Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$















Want to show:

e.g. $\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} | q_{1:2}) = q_1(1 - q_2)$



Distributions with EFPFs: frequencies?

Feature allocation

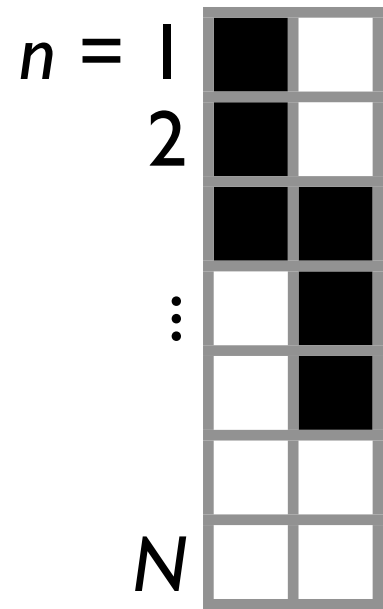
$n = 1$		
2		
		
\vdots		
		
		
N		

Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

Distributions with EFPFs: frequencies?

Feature allocation



Feature paintbox

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_3$$

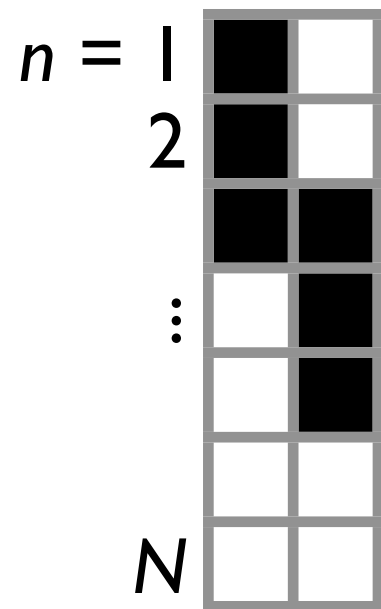
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

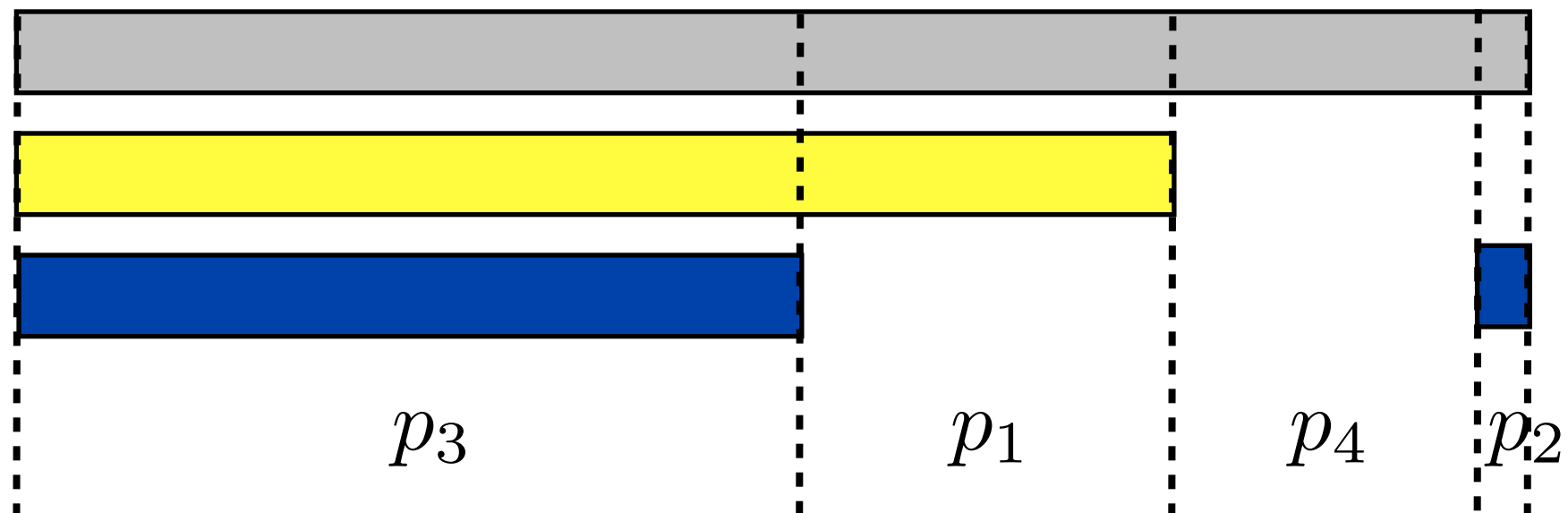
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

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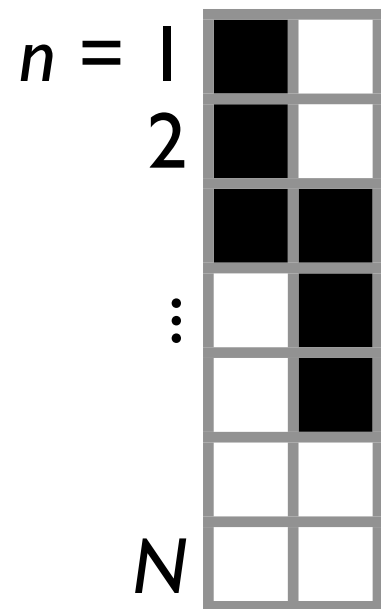
Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$



Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

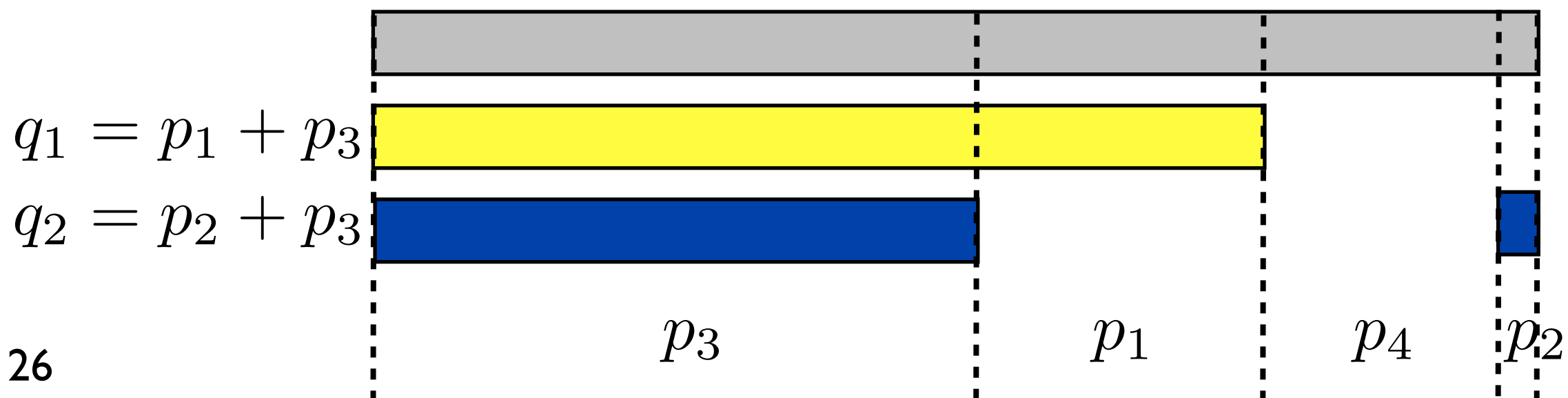
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

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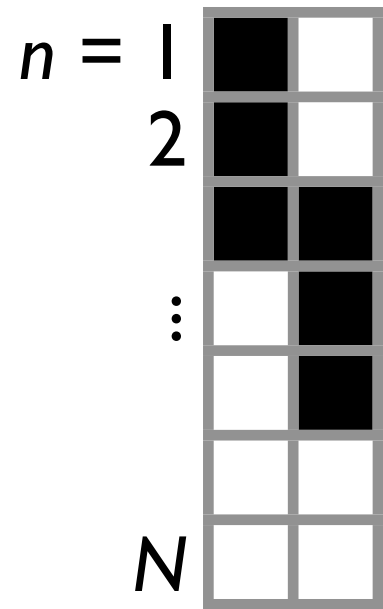
Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$



Distributions with EFPFs: frequencies?

Feature allocation



Assume EFPF
 $p(N; S_{N,1}, S_{N,2})$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

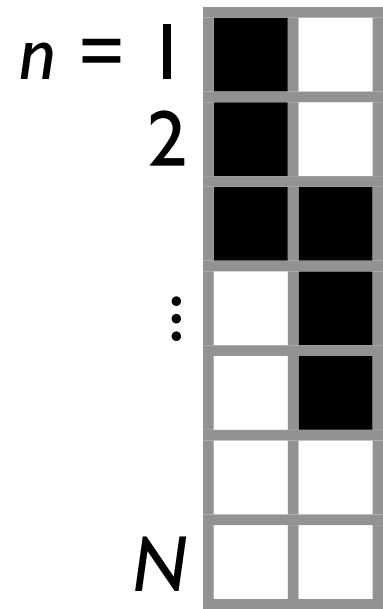
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

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$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

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$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

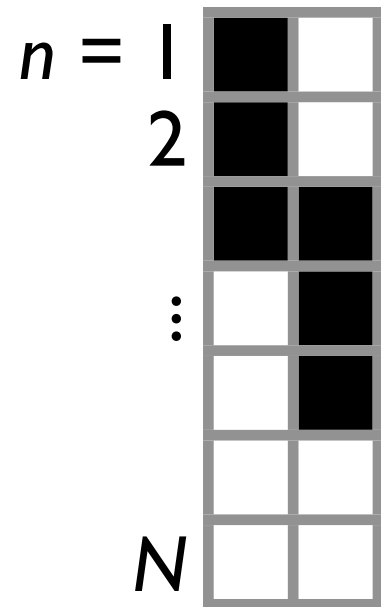
Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

$$\mathbb{P}(4; 2, 2)$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

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$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

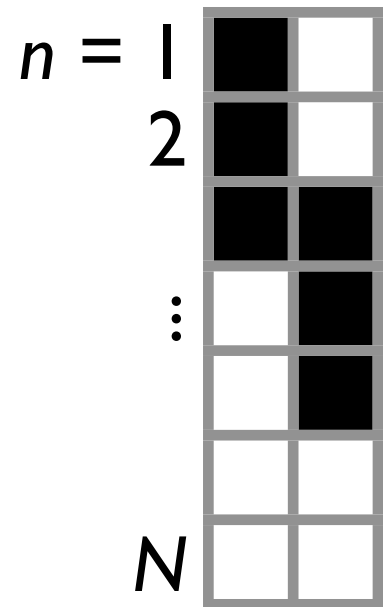
Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

$$\mathbb{P}(4; 2, 2) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \square & \blacksquare \\ \hline \end{array} \right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \square & \square \\ \hline \end{array} \right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array} \right)$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

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Assume EFPF

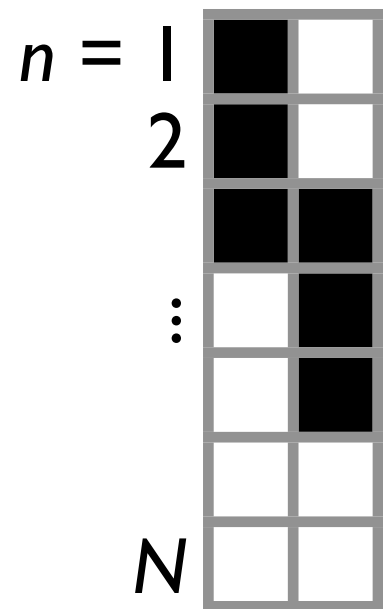
$$p(N; S_{N,1}, S_{N,2})$$

$$\mathbb{P}(4; 2, 2) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \square & \blacksquare \\ \hline \end{array}\right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \square & \square \\ \hline \end{array}\right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array}\right)$$

$$\mathbb{E}[p_1^2 p_2^2] = \mathbb{E}[p_3^2 p_4^2] = \mathbb{E}[p_1 p_2 p_3 p_4]$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_3$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

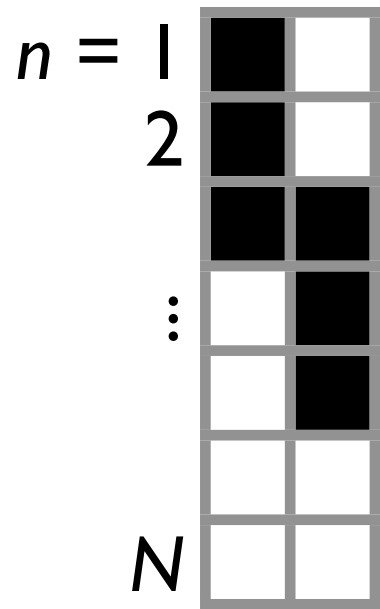
$$\mathbb{P}(4; 2, 2) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \square & \blacksquare \\ \hline \end{array}\right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \square & \square \\ \hline \end{array}\right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array}\right)$$

$$\mathbb{E}[p_1^2 p_2^2] = \mathbb{E}[p_3^2 p_4^2] = \mathbb{E}[p_1 p_2 p_3 p_4]$$

$$\mathbb{E}[(p_1 p_2 - p_3 p_4)^2] = 0$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

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Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

$$\mathbb{P}(4; 2, 2) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \square & \blacksquare \\ \hline \end{array}\right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \square & \square \\ \hline \end{array}\right) = \mathbb{P}\left(\begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \square & \blacksquare \\ \hline \blacksquare & \blacksquare \\ \hline \square & \square \\ \hline \end{array}\right)$$

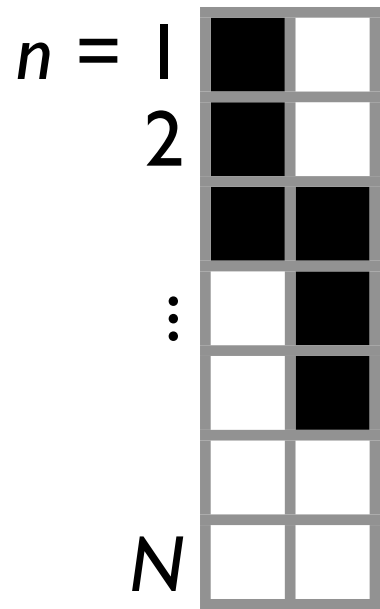
$$\mathbb{E}[p_1^2 p_2^2] = \mathbb{E}[p_3^2 p_4^2] = \mathbb{E}[p_1 p_2 p_3 p_4]$$

$$\mathbb{E}[(p_1 p_2 - p_3 p_4)^2] = 0$$

$$p_1 p_2 \stackrel{a.s.}{=} p_3 p_4$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \blacksquare \\ \hline \end{array} \mid p_{1:4}) = p_2$$

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$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

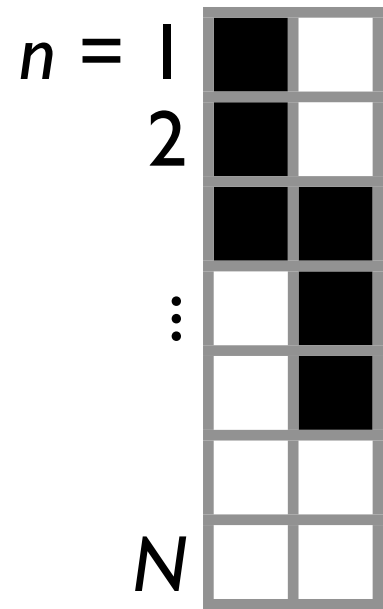
Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

$$p_1 p_2 \stackrel{a.s.}{=} p_3 p_4$$

Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

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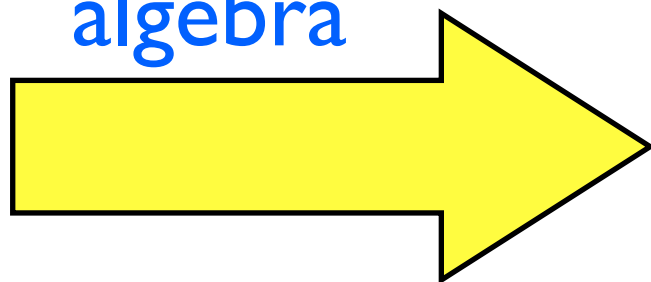
$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \square & \square \\ \hline \end{array} \mid p_{1:4}) = p_4$$

Assume EFPF

$$p(N; S_{N,1}, S_{N,2})$$

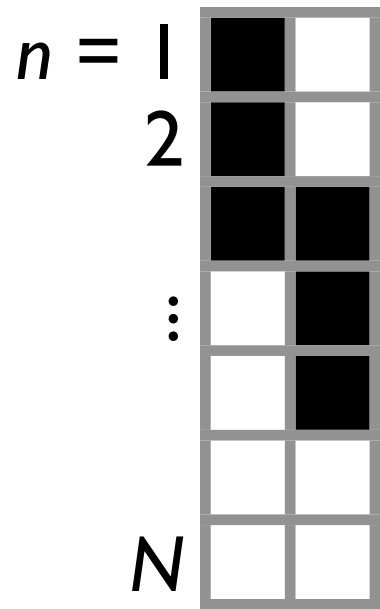
$$p_1 p_2 \stackrel{a.s.}{=} p_3 p_4$$

algebra



Distributions with EFPFs: frequencies?

Feature allocation



$$\mathbb{P}(\text{row} = \begin{array}{|c|c|} \hline \blacksquare & \square \\ \hline \end{array} \mid p_{1:4}) = p_1$$

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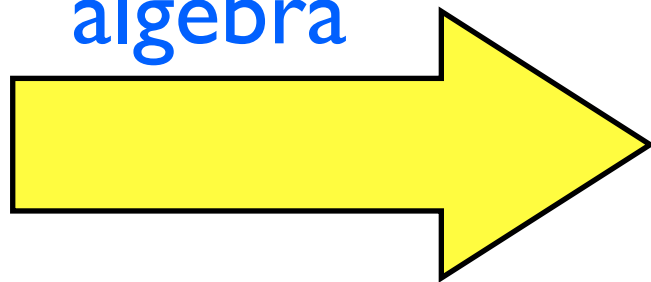
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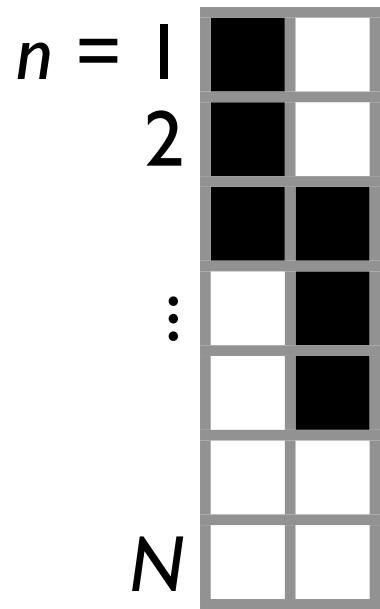
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$$p_1 \stackrel{a.s.}{=} (p_1 + p_3)(1 - [p_2 + p_3])$$

Distributions with EFPFs: frequencies?

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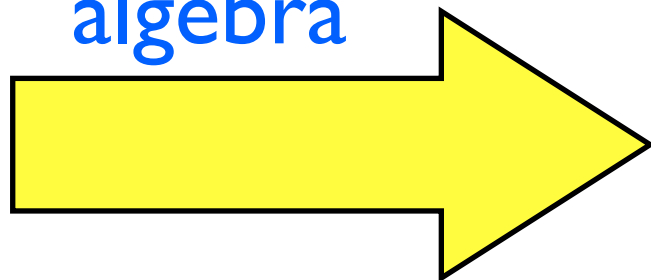
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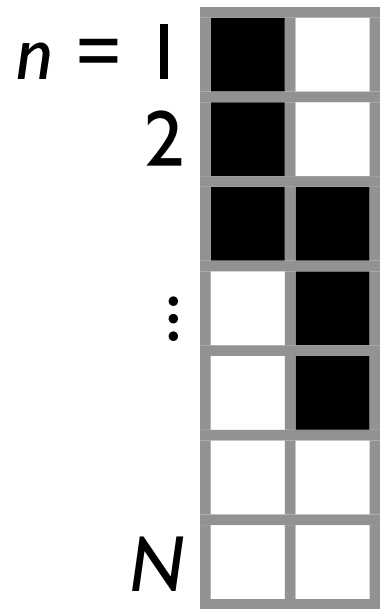
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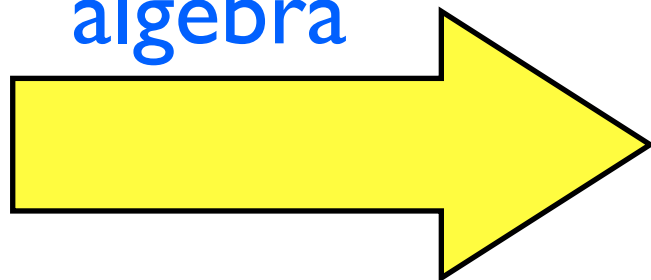
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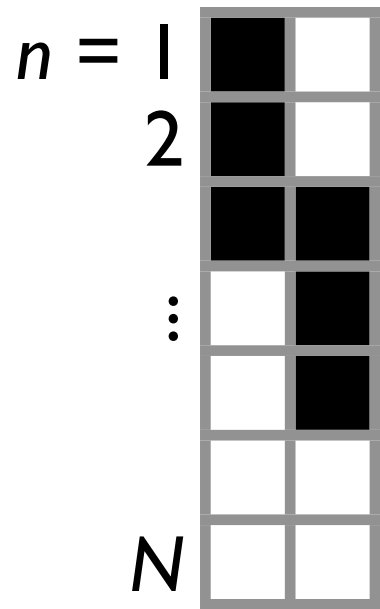
algebra



$$p_1 \stackrel{a.s.}{=} q_1 (1 - [p_2 + p_3])$$

Distributions with EFPFs: frequencies?

Feature allocation



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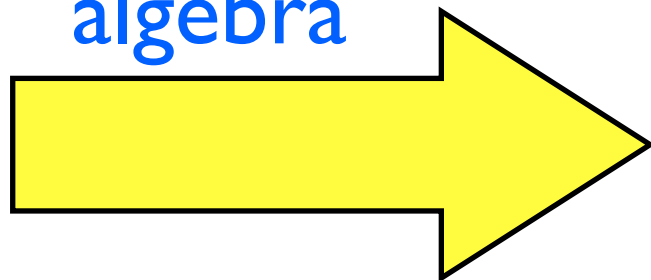
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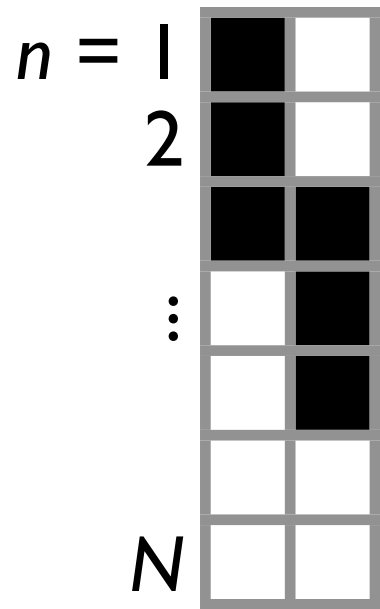
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Distributions with EFPFs: frequencies?

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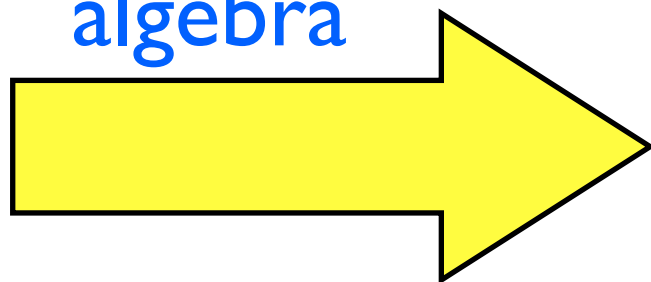
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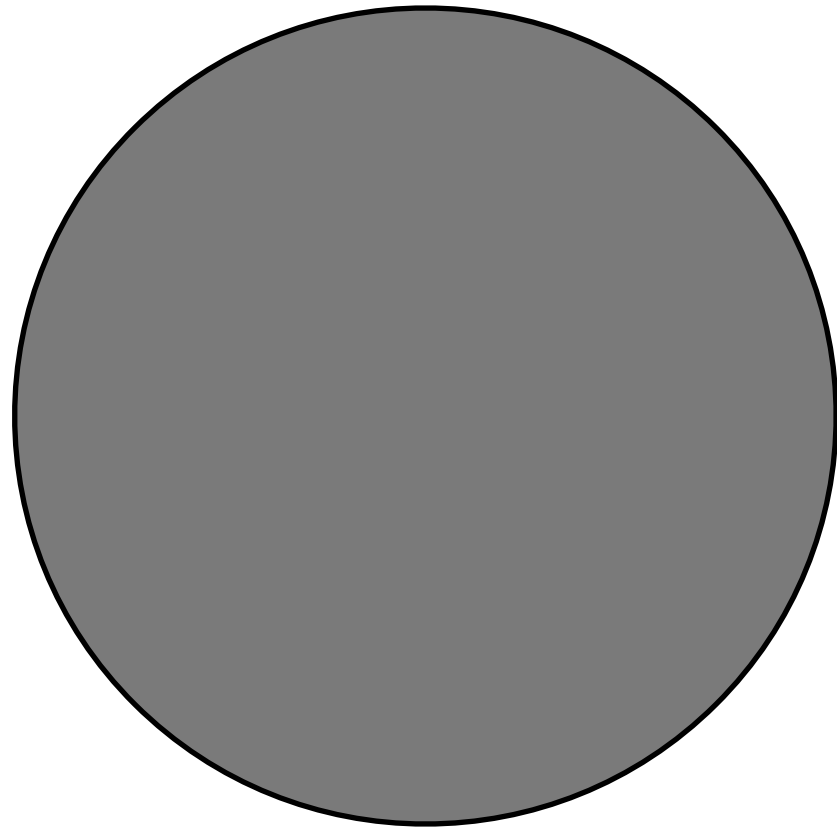
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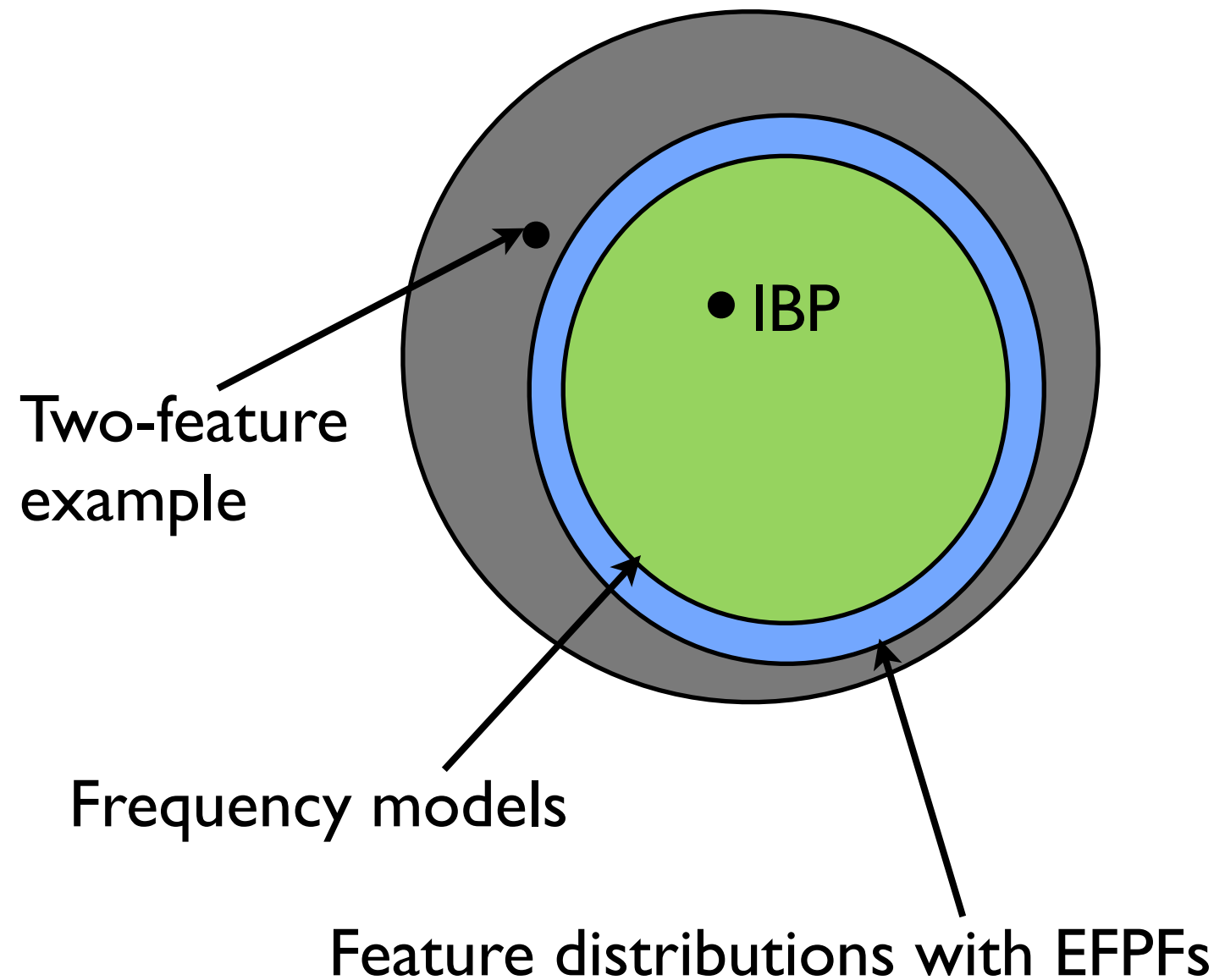
$$p_1 \stackrel{a.s.}{=} q_1 (1 - q_2)$$

Distributions with EFPFs: frequencies?

Exchangeable cluster distributions
= Cluster distributions with EPPFs
= Kingman paintbox partitions

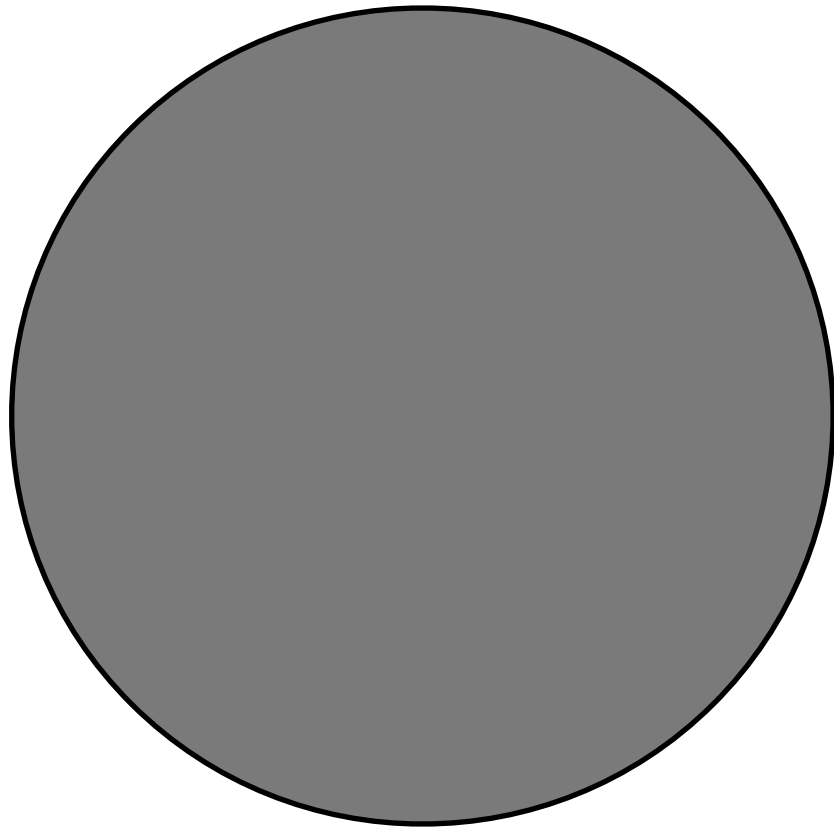


Exchangeable feature distributions
= Feature paintbox allocations

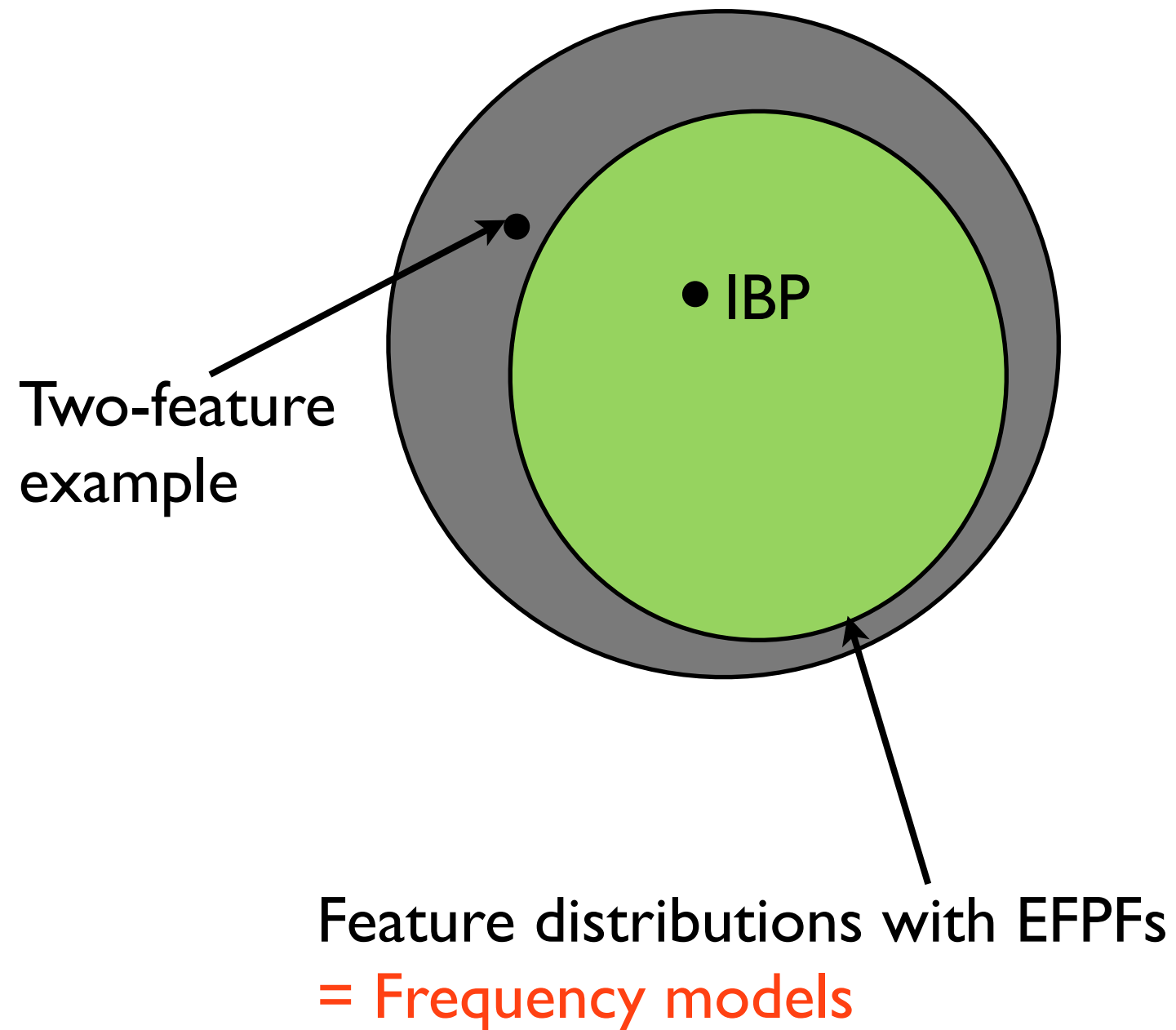


Distributions with EFPFs: frequencies?

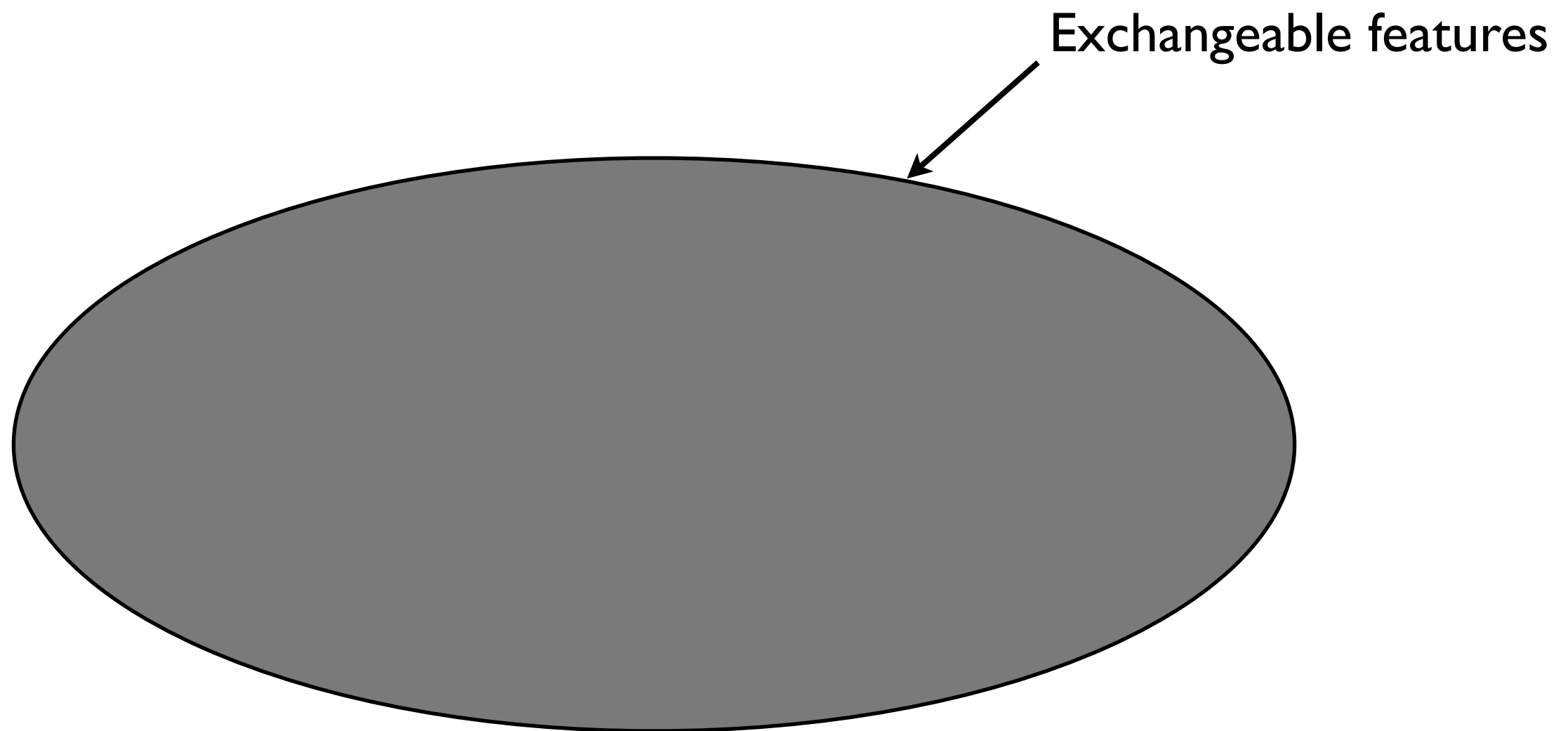
Exchangeable cluster distributions
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Exchangeable feature distributions
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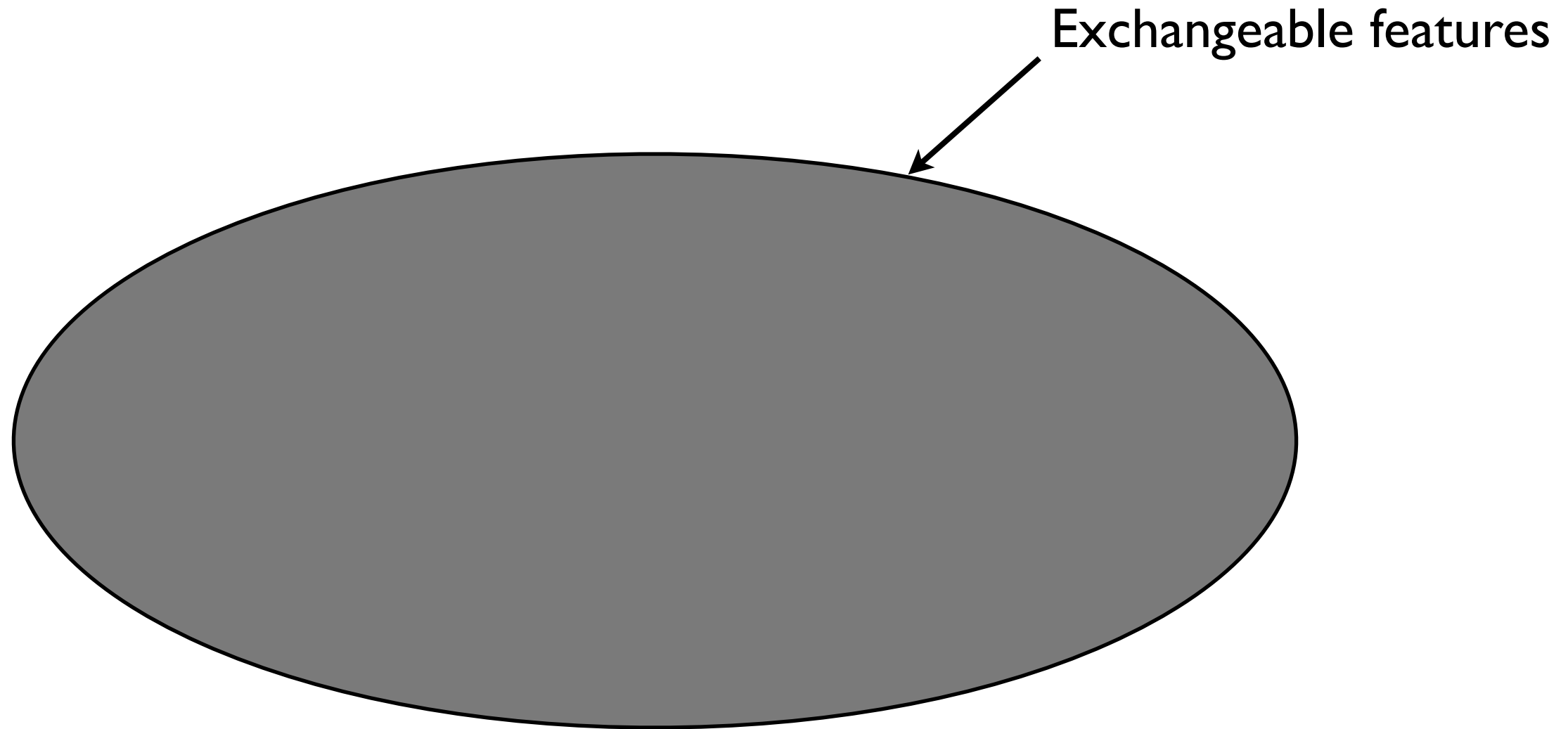


Conclusions



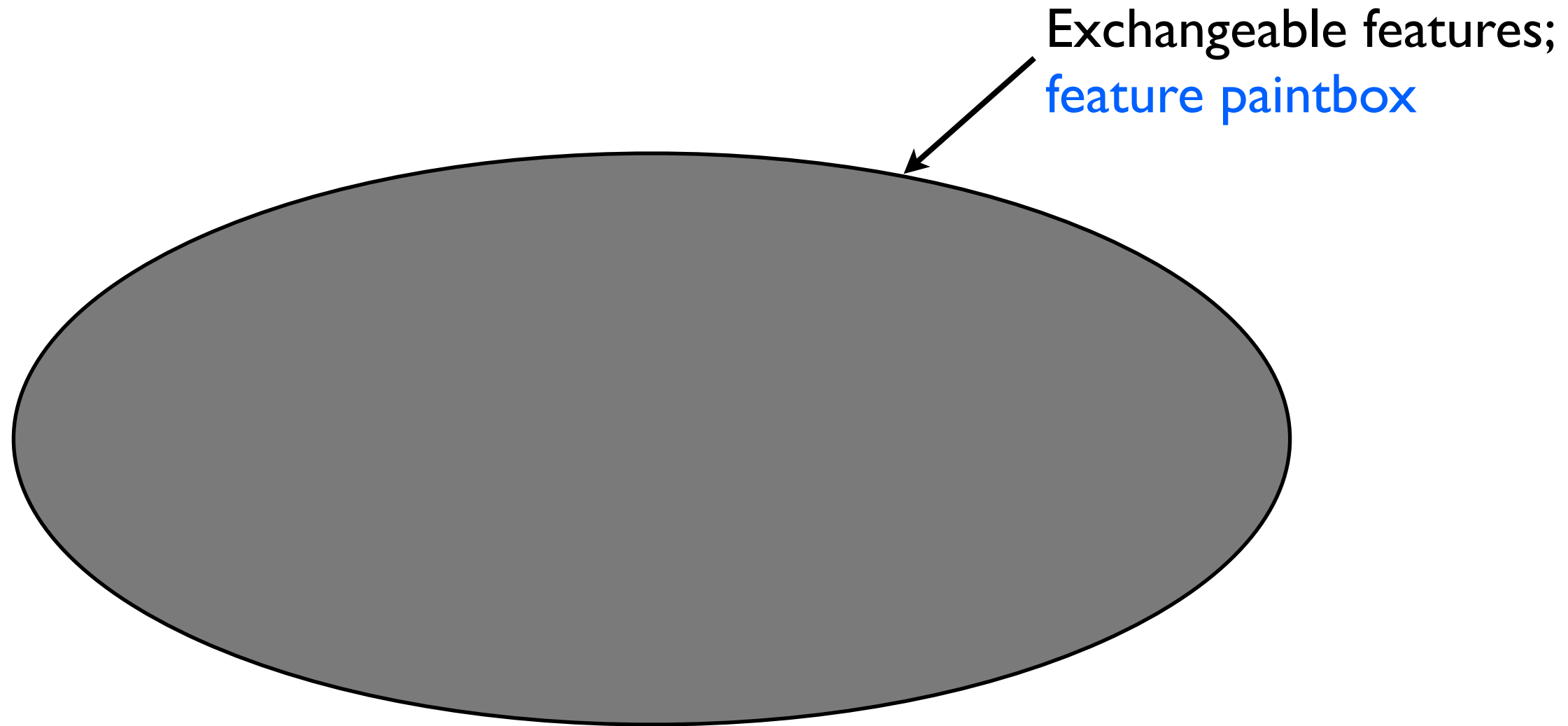
Conclusions

- Feature paintbox: characterization of exchangeable feature models



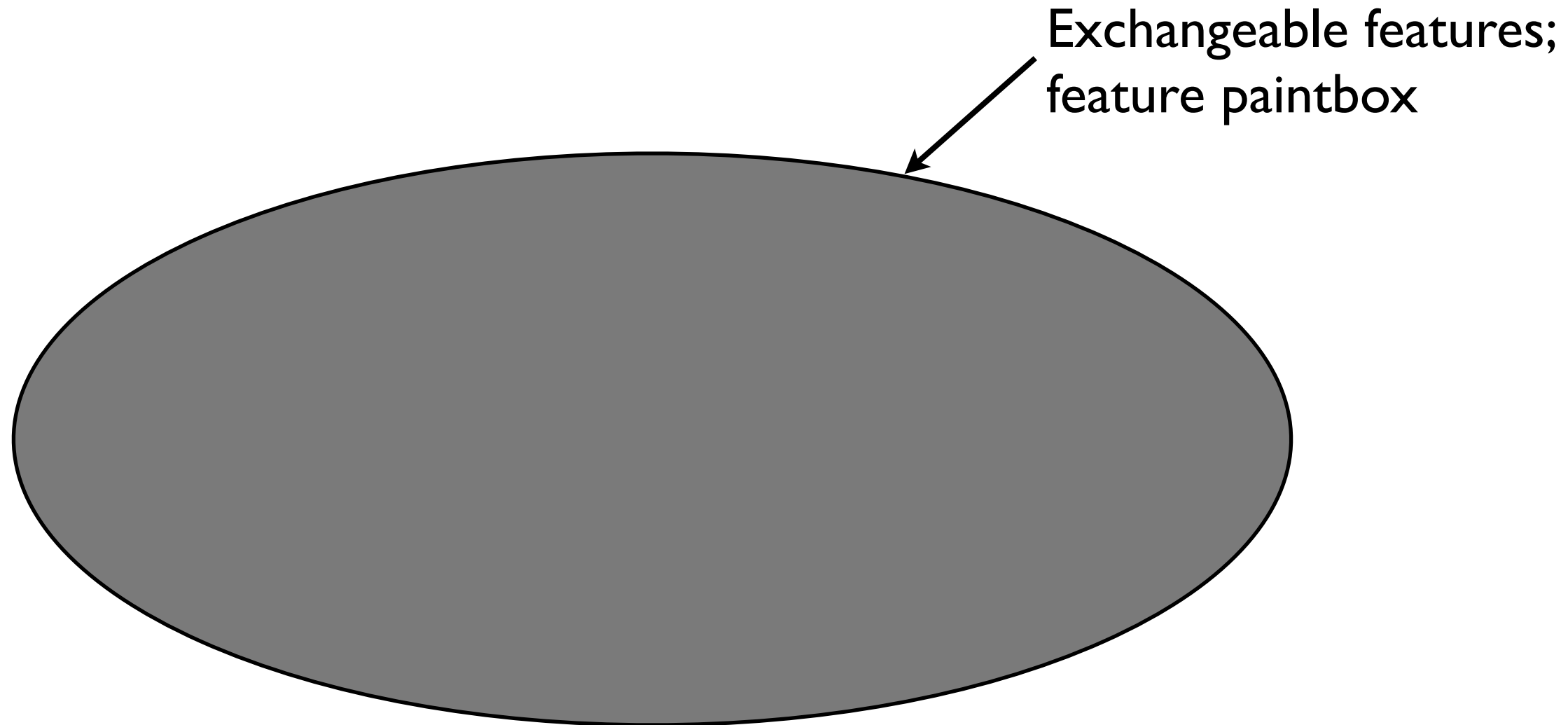
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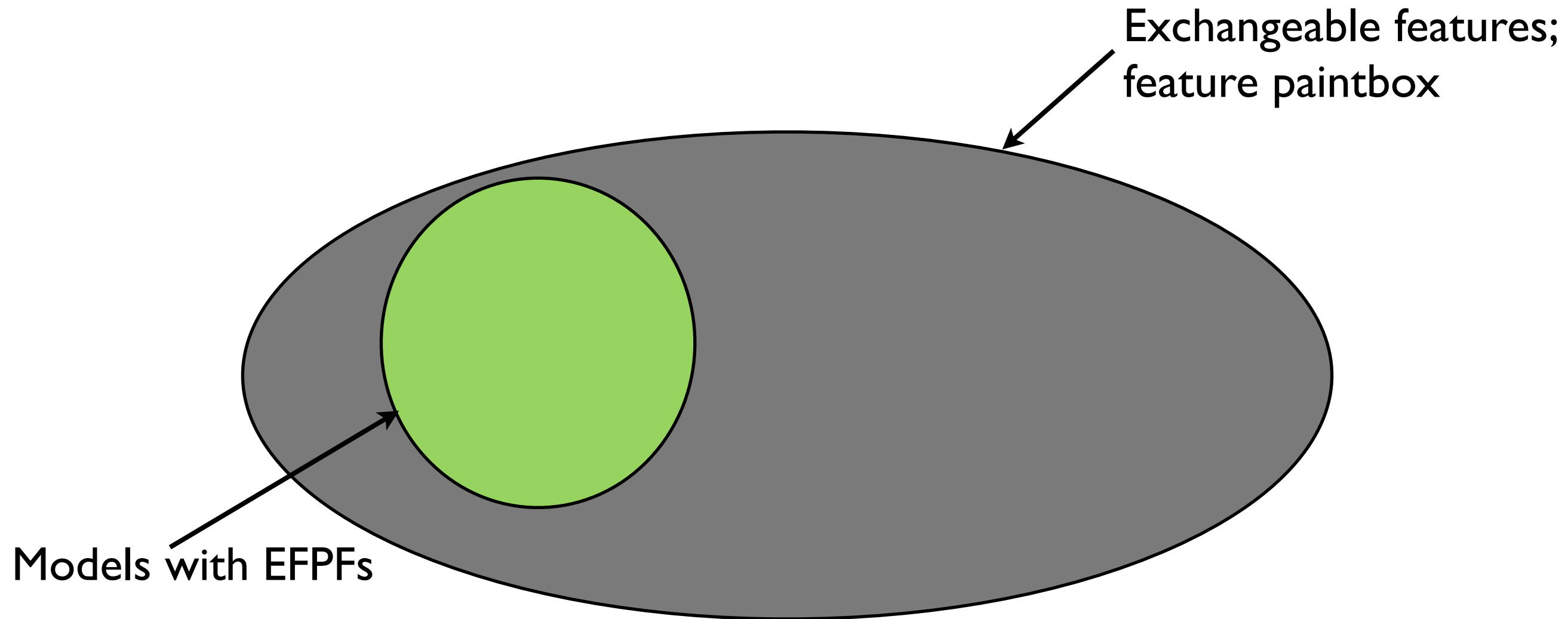
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- Feature paintbox: characterization of exchangeable feature models
- Limits of clustering characterizations in feature case?



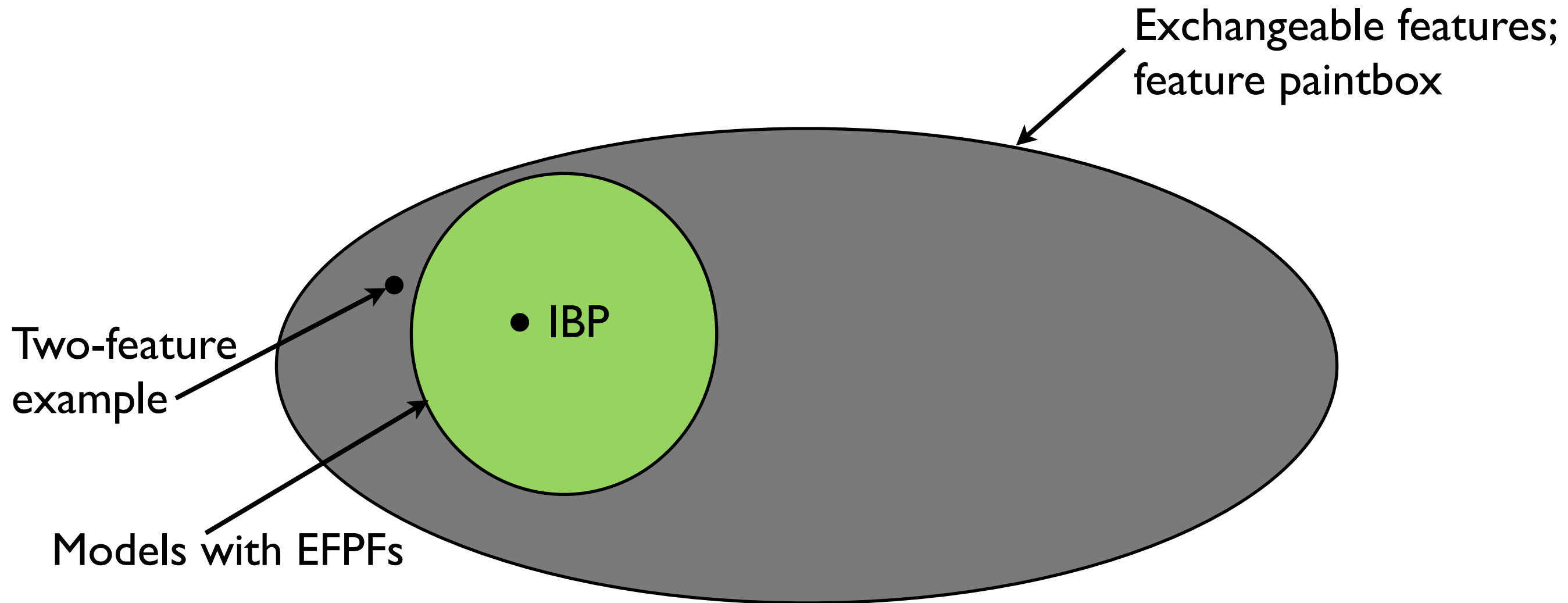
Conclusions

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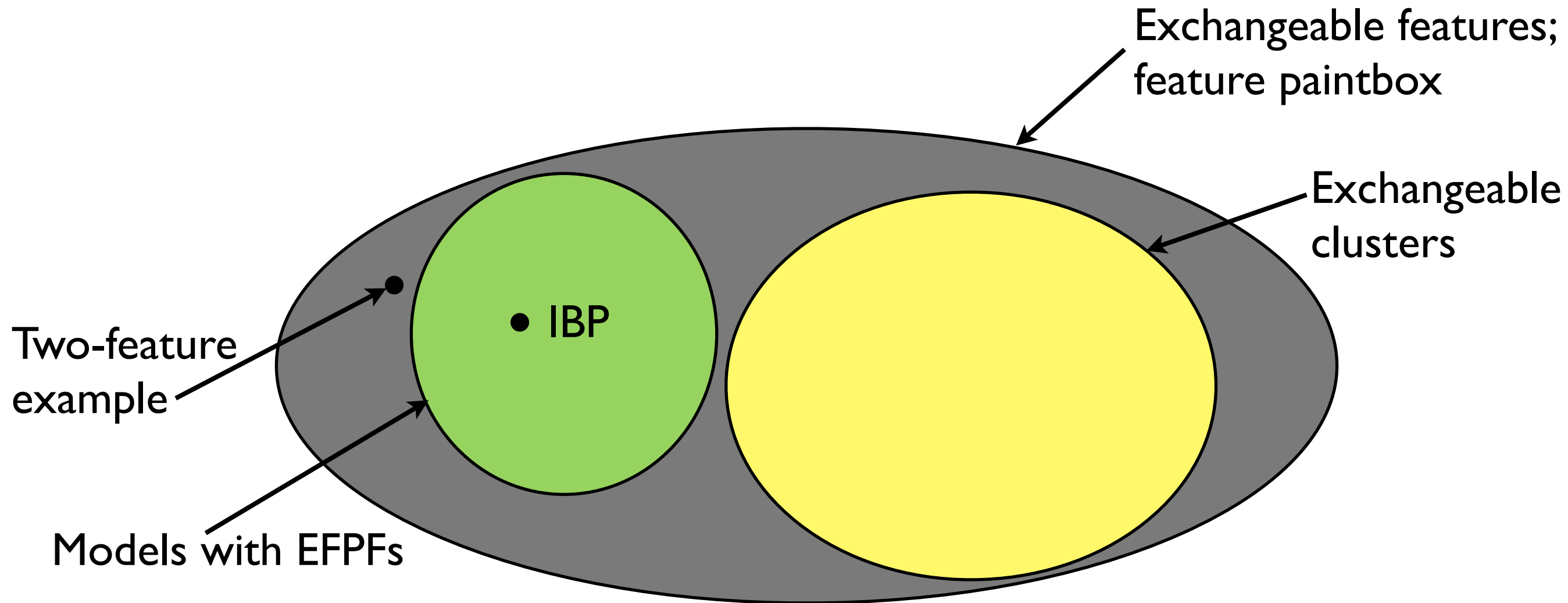
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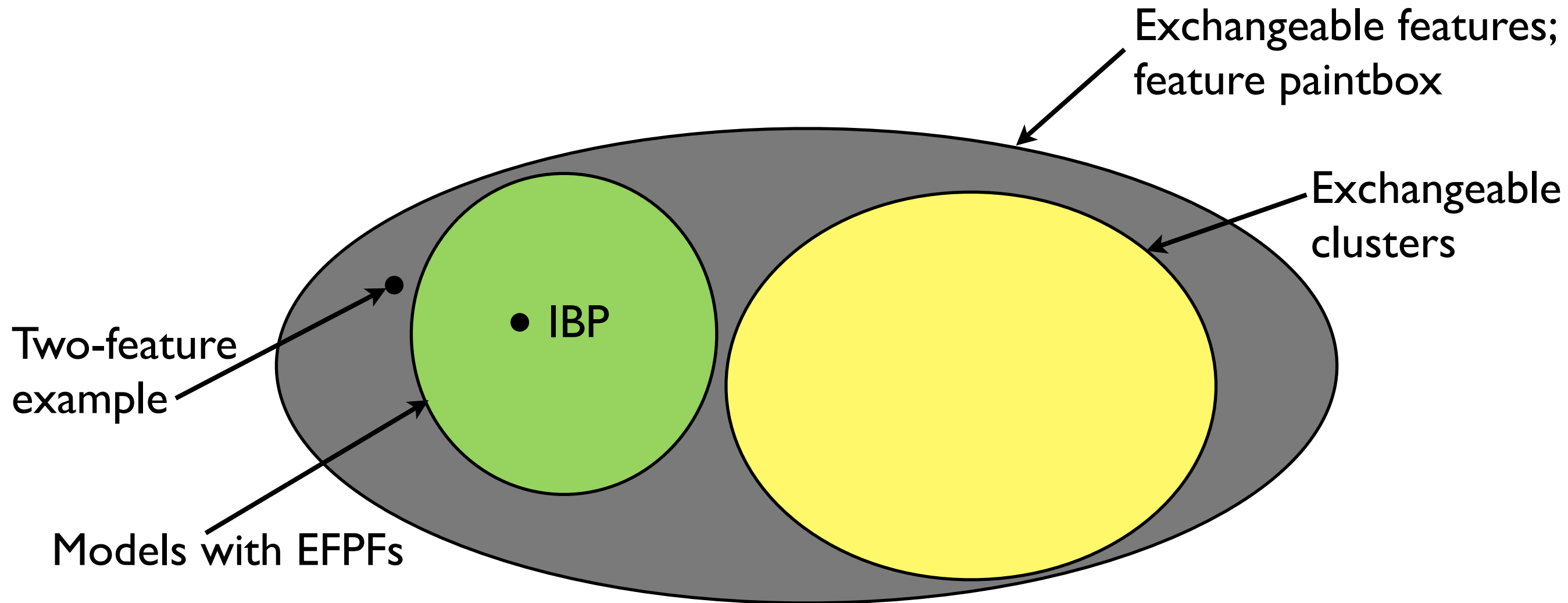
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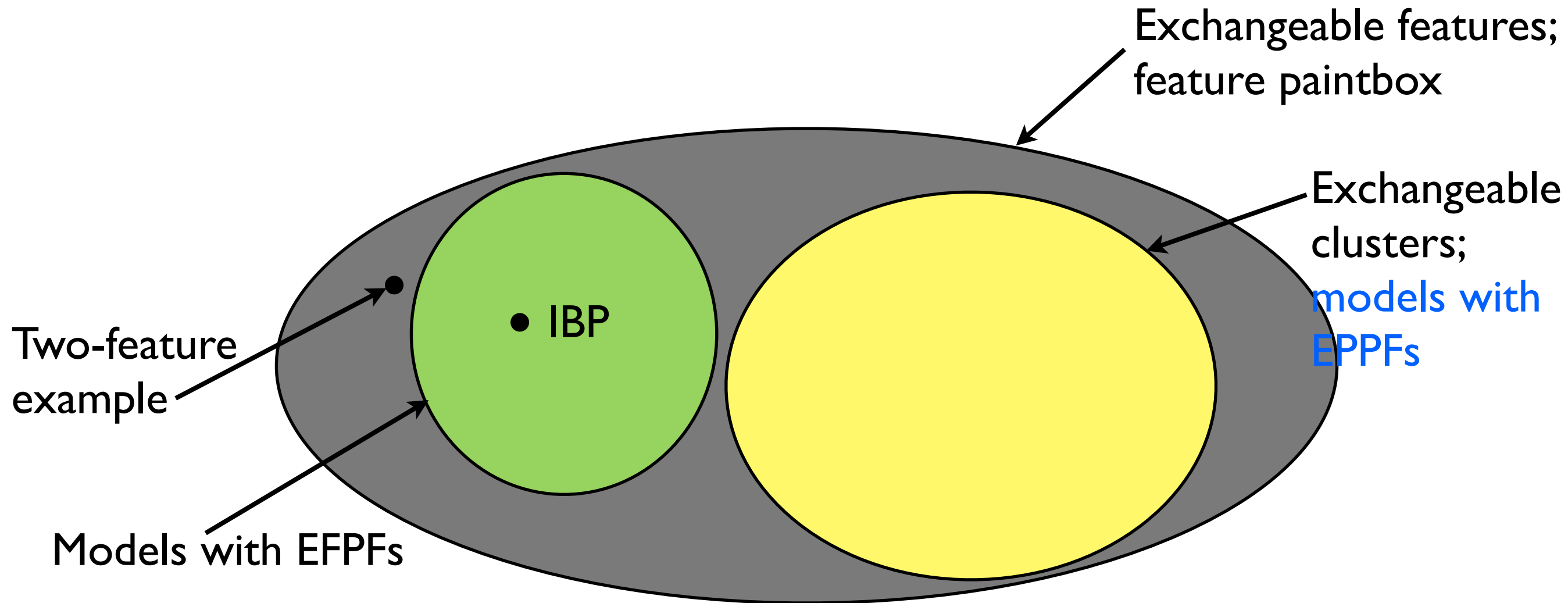
Conclusions

- Feature paintbox: characterization of exchangeable feature models
- Characterization of alternative correlation structure



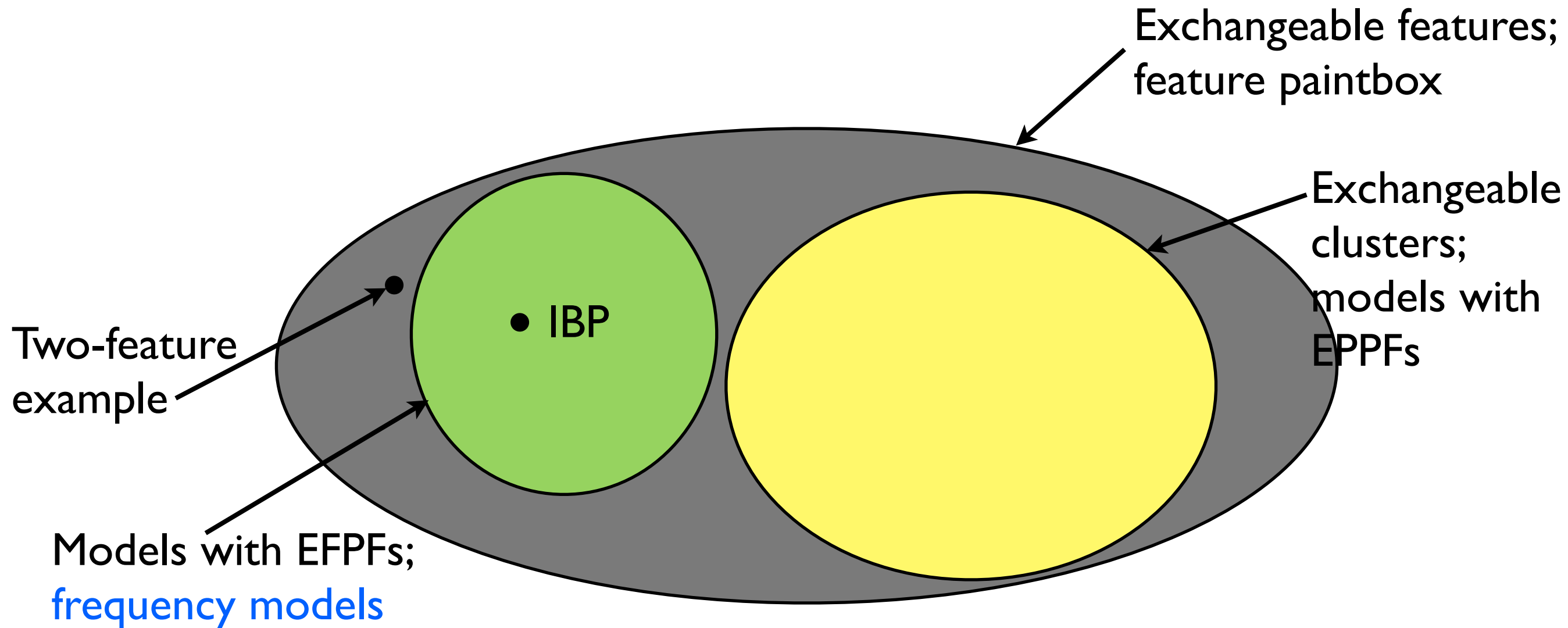
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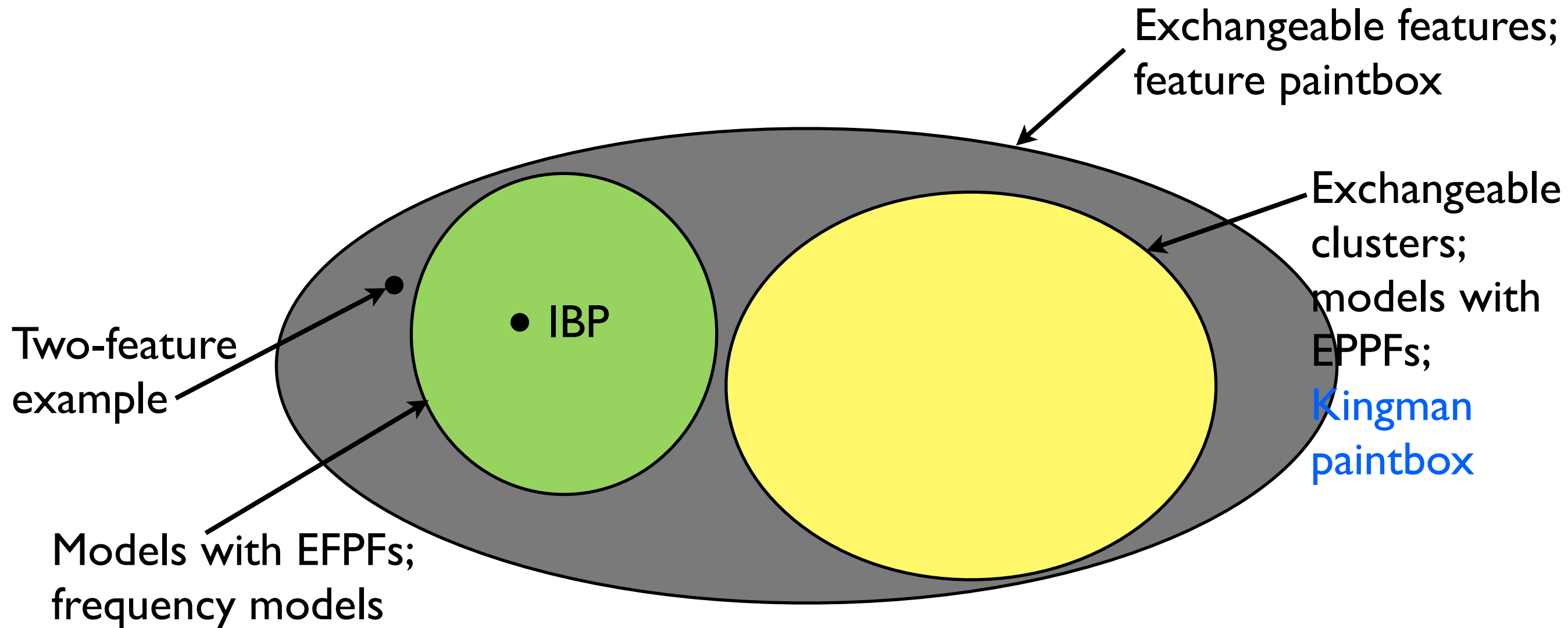
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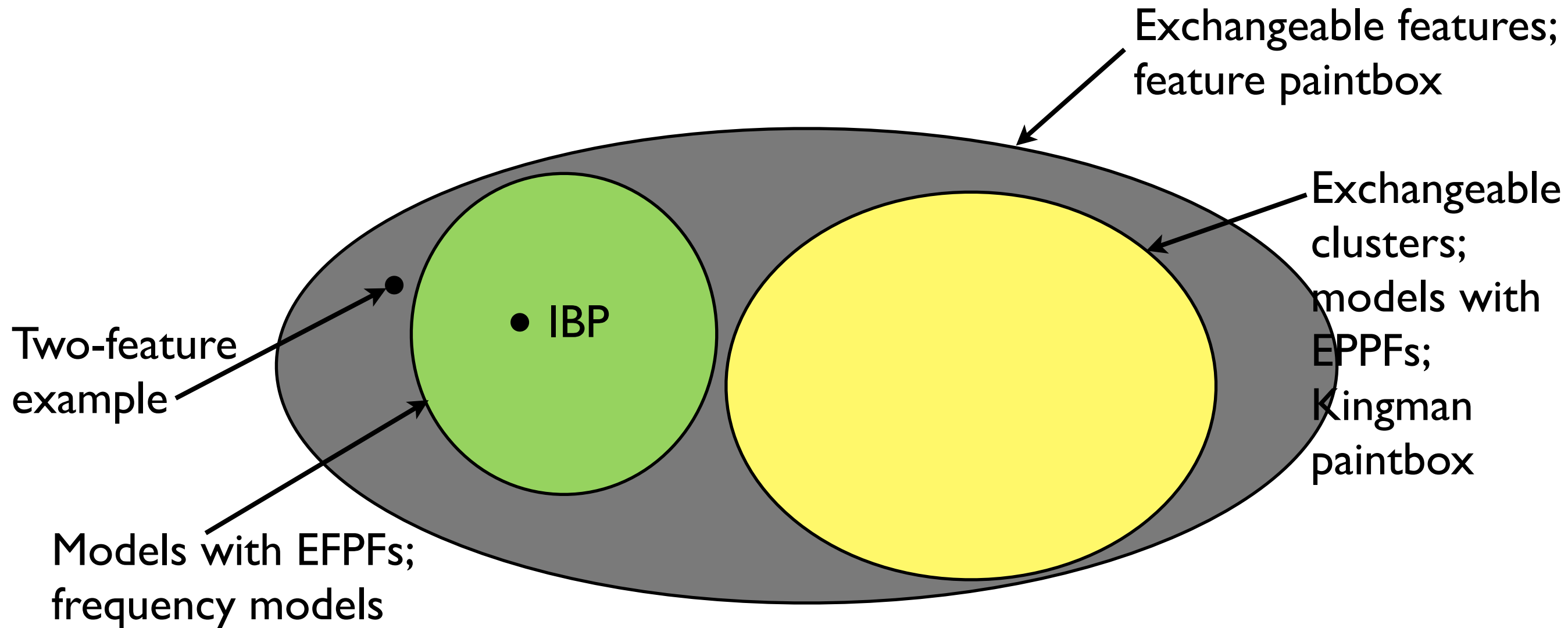
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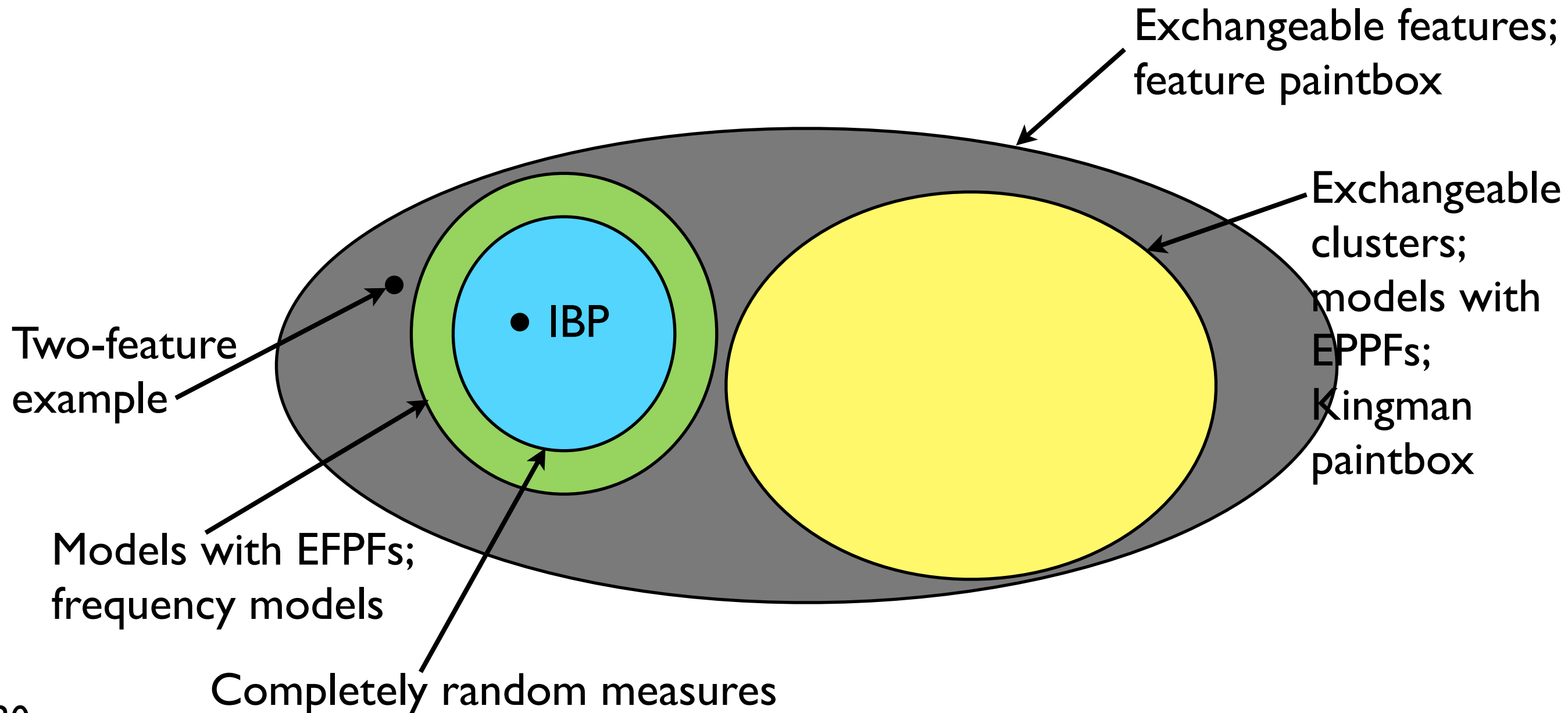
Conclusions

- Feature paintbox: characterization of exchangeable feature models
- Characterization of alternative correlation structure
- Remaining connections to fill in



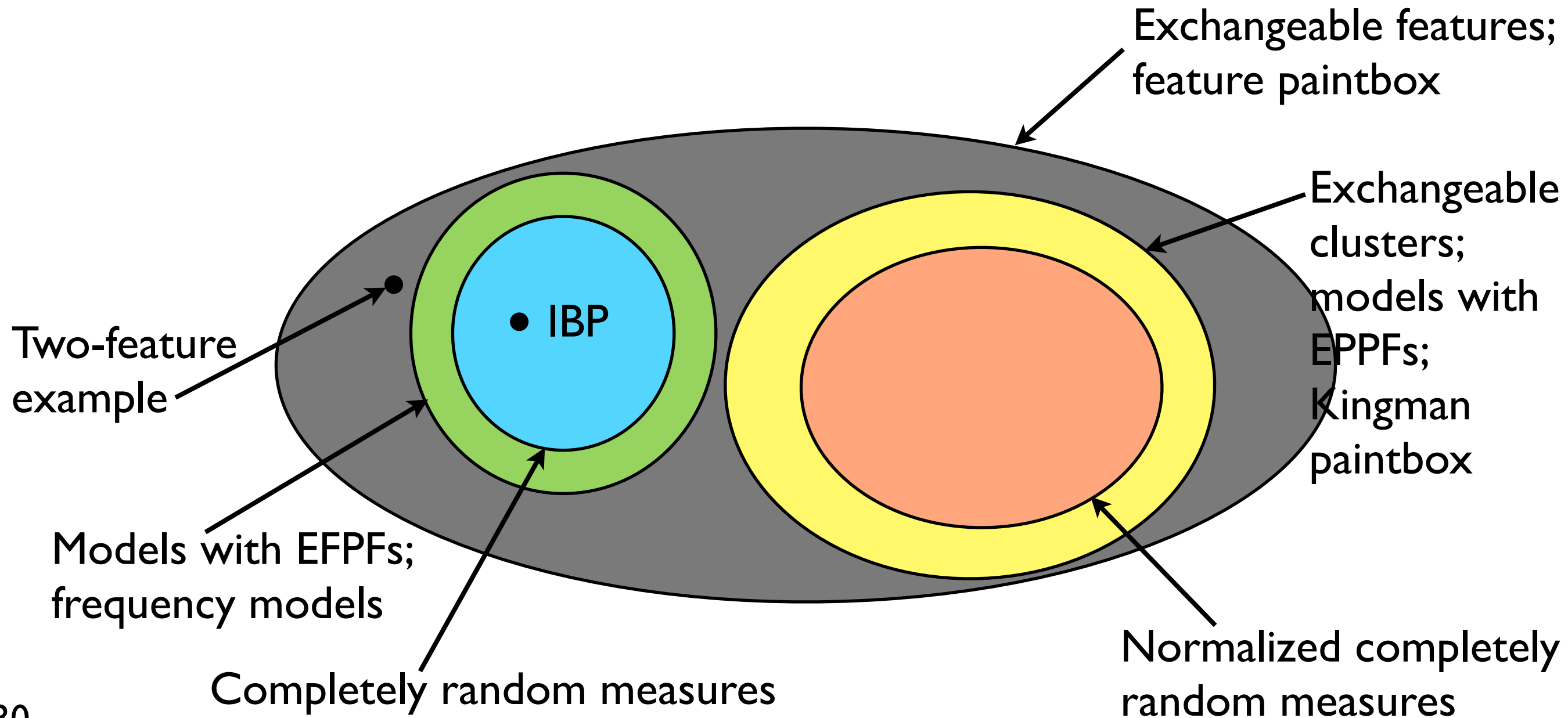
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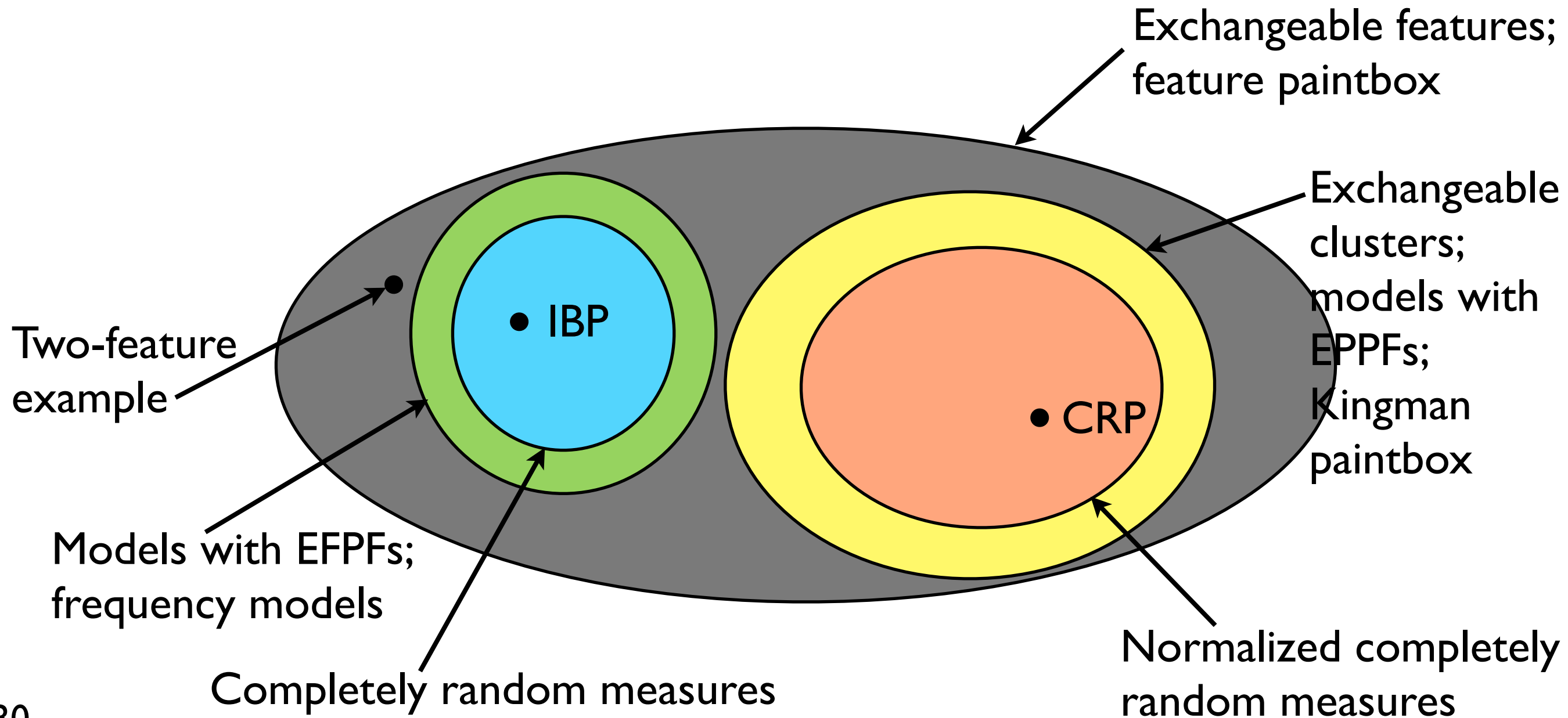
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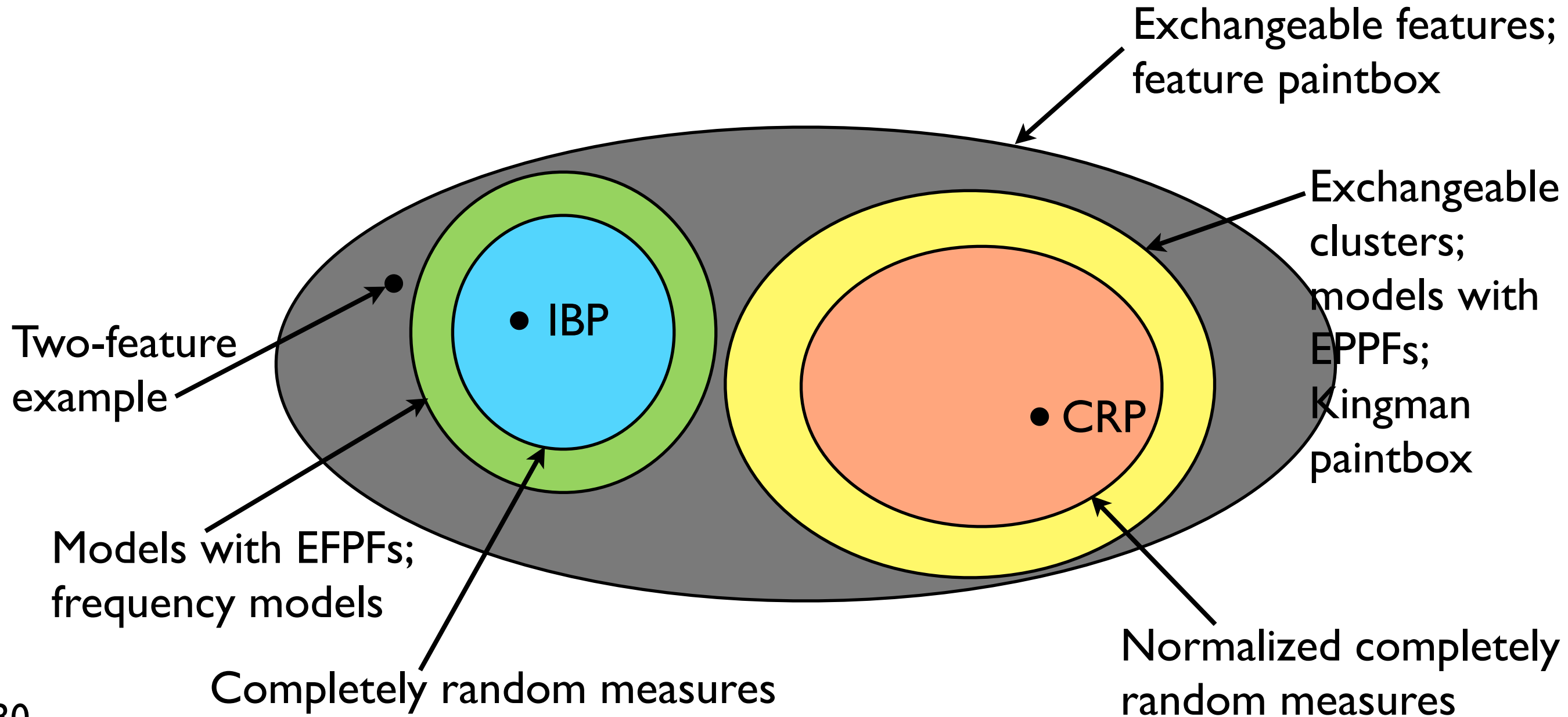
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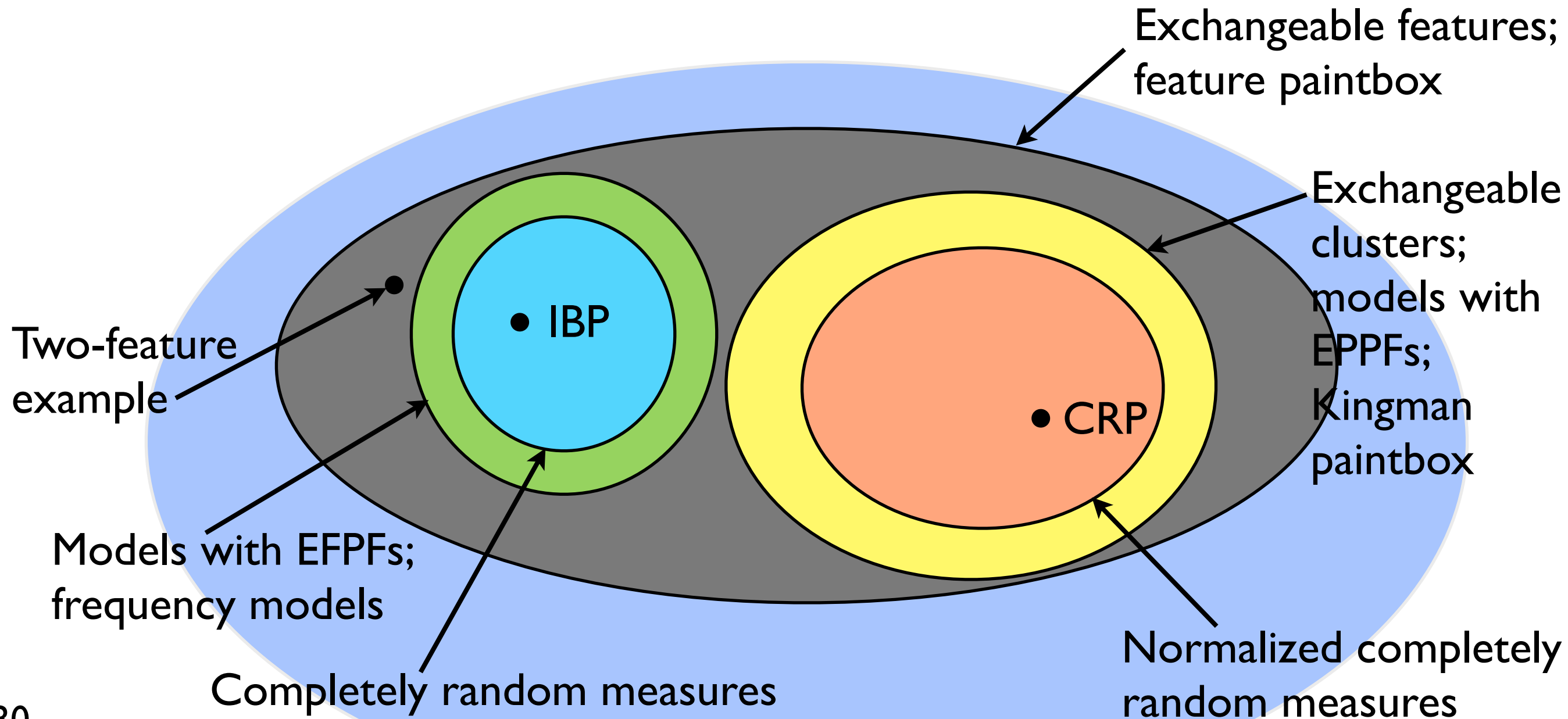
Conclusions

- Feature paintbox: characterization of exchangeable feature models
- Characterization of alternative correlation structure
- Remaining connections to fill in
- Other combinatorial structures



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