Supp. Material: Reward Augmented Maximum Likelihood for Neural Structured Prediction

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A Proofs

Proposition 1. *For any twice differentiable strictly convex closed potential F, and $p, q \in \text{int}(\mathcal{F})$:*

$$D_F(q \parallel p) = D_F(p \parallel q) + \tfrac{1}{4}(p-q)^{\mathsf{T}}\big(H_F(a) - H_F(b)\big)(p-q) \tag{1}$$

for some $a = (1-\alpha)p + \alpha q$, $(0 \leq \alpha \leq \frac{1}{2})$, $b = (1-\beta)q + \beta p$, $(0 \leq \beta \leq \frac{1}{2})$.

Proof. Let $f(p)$ denote $\nabla F(p)$ and consider the midpoint $\frac{q+p}{2}$. One can express $F(\frac{q+p}{2})$ by two Taylor expansions around p and q. By Taylor's theorem there is an $a = (1-\alpha)p + \alpha q$ for $0 \leq \alpha \leq \frac{1}{2}$ and $b = \beta p + (1-\beta)q$ for $0 \leq \beta \leq \frac{1}{2}$ such that

$$\begin{aligned}
F(\tfrac{q+p}{2}) &= F(p) + (\tfrac{q+p}{2} - p)^\top f(p) + \tfrac{1}{2}(\tfrac{q+p}{2} - p)^\top H_F(a)(\tfrac{q+p}{2} - p) && (2)\\
&= F(q) + (\tfrac{q+p}{2} - q)^\top f(q) + \tfrac{1}{2}(\tfrac{q+p}{2} - q)^\top H_F(b)(\tfrac{q+p}{2} - q), && (3)\\
\text{hence,}\quad 2F(\tfrac{q+p}{2}) &= 2F(p) + (q-p)^\top f(p) + \tfrac{1}{4}(q-p)^\top H_F(a)(q-p) && (4)\\
&= 2F(q) + (p-q)^\top f(q) + \tfrac{1}{4}(p-q)^\top H_F(b)(p-q). && (5)
\end{aligned}$$

Therefore,

$$\begin{aligned}
F(p) + F(q) - 2F(\tfrac{q+p}{2}) &= F(p) - F(q) - (p-q)^\top f(q) - \tfrac{1}{4}(p-q)^\top H_F(b)(p-q) && (6)\\
&= F(q) - F(p) - (q-p)^\top f(p) - \tfrac{1}{4}(q-p)^\top H_F(a)(q-p) && (7)\\
&= D_F(p \parallel q) - \tfrac{1}{4}(p-q)^\top H_F(b)(p-q) && (8)\\
&= D_F(q \parallel p) - \tfrac{1}{4}(q-p)^\top H_F(a)(q-p), && (9)
\end{aligned}$$

leading to the result. □

For the proof of Proposition 2, we first need to introduce a few definitions and background results. A Bregman divergence is defined from a strictly convex, differentiable, closed potential function $F : \mathcal{F} \to \mathbb{R}$, whose strictly convex conjugate $F^* : \mathcal{F}^* \to \mathbb{R}$ is given by $F^*(r) = \sup_{r \in \mathcal{F}} \langle r, q \rangle - F(q)$ [1]. Each of these potential functions have corresponding transfers, $f : \mathcal{F} \to \mathcal{F}^*$ and $f^* : \mathcal{F}^* \to \mathcal{F}$, given by the respective gradient maps $f = \nabla F$ and $f^* = \nabla F^*$. A key property is that $f^* = f^{-1}$ [1], which allows one to associate each object $q \in \mathcal{F}$ with its transferred image $r = f(q) \in \mathcal{F}^*$ and vice versa. The main property of Bregman divergences we exploit is that a divergence between any two domain objects can always be equivalently expressed as a divergence between their transferred images; that is, for any $p \in \mathcal{F}$ and $q \in \mathcal{F}$, one has [1]:

$$\begin{aligned}
D_F(p \parallel q) &= F(p) - \langle p, r \rangle + F^*(r) = D_{F^*}(r \parallel s), && (10)\\
D_F(q \parallel p) &= F^*(s) - \langle s, q \rangle + F(q) = D_{F^*}(s \parallel r), && (11)
\end{aligned}$$

where $s = f(p)$ and $r = f(q)$. These relations also hold if we instead chose $s \in \mathcal{F}^*$ and $r \in \mathcal{F}^*$ in the range space, and used $p = f^*(s)$ and $q = f^*(r)$. In general (10) and (11) are not equal.

Two special cases of the potential functions F and F^* are interesting as they give rise to KL divergences. These two cases include $F_\tau(p) = -\tau\mathbb{H}(p)$ and $F^*_\tau(s) = \tau \mathrm{lse}(s/\tau) = \tau \log \sum_y \exp(s(y)/\tau)$, where $\mathrm{lse}(\cdot)$ denotes the log-sum-exp operator. The respective gradient maps are $f_\tau(p) = \tau(\log(p) + \mathbf{1})$ and $f^*_\tau(s) = f^*(s/\tau) = \frac{1}{\sum_y \exp(s(y)/\tau)} \exp(s/\tau)$, where f^*_τ denotes the normalized exponential operator for $\frac{1}{\tau}$-scaled logits. Below, we derive $D_{F^*_\tau}(r \parallel s)$ for such F^*_τ:

$$\begin{aligned}
D_{F^*_\tau}(s \parallel r) &= F^*_\tau(s) - F^*_\tau(r) - (s-r)^\mathsf{T} \nabla F^*_\tau(r) \\
&= \tau \mathrm{lse}(s/\tau) - \tau \mathrm{lse}(r/\tau) - (s-r)^\mathsf{T} f^*_\tau(r) \\
&= -\tau \big((s/\tau - \mathrm{lse}(s/\tau)) - (r/\tau - \mathrm{lse}(r/\tau)) \big)^\mathsf{T} f^*_\tau(r) \\
&= \tau f^*_\tau(r)^\mathsf{T} \big((r/\tau - \mathrm{lse}(r/\tau)) - (s/\tau - \mathrm{lse}(s/\tau)) \big) \\
&= \tau f^*_\tau(r)^\mathsf{T} \big(\log f^*_\tau(r) - \log f^*_\tau(s) \big) \\
&= \tau D_{\mathrm{KL}}(f^*_\tau(r) \parallel f^*_\tau(s)) \\
&= \tau D_{\mathrm{KL}}(q \parallel p)
\end{aligned} \tag{12}$$

Proposition 2. *The KL divergence between p and q in two directions can be expressed as,*

$$D_{\mathrm{KL}}(p \parallel q) = D_{\mathrm{KL}}(q \parallel p) + \tfrac{1}{4\tau^2} \mathrm{Var}_{y \sim f^*(a/\tau)}[s(y) - r(y)] - \tfrac{1}{4\tau^2} \mathrm{Var}_{y \sim f^*(b/\tau)}[s(y) - r(y)] \tag{13}$$

$$< D_{\mathrm{KL}}(q \parallel p) + \tfrac{1}{\tau^2} \|s - r\|_2^2, \tag{14}$$

for some $a = (1-\alpha)s + \alpha r,\ (0 \le \alpha \le \frac{1}{2}),\ b = (1-\beta)r + \beta s,\ (0 \le \beta \le \frac{1}{2})$.

Proof. First, for the potential function $F^*_\tau(r) = \tau \mathrm{lse}(r/\tau)$ it is easy to verify that F^*_τ satisfies the conditions for Proposition 1, and

$$H_{F^*_\tau}(a) = \tfrac{1}{\tau}(\mathrm{Diag}(f^*_\tau(a)) - f^*_\tau(a) f^*_\tau(a)^\top), \tag{15}$$

where $\mathrm{Diag}(\mathbf{v})$ returns a square matrix the main diagonal of which comprises a vector $\mathbf{v}$. Therefore, by Proposition 1 we obtain

$$D_{F^*_\tau}(r \parallel s) = D_{F^*_\tau}(s \parallel r) + \tfrac{1}{4}(s-r)^\top (H_{F^*_\tau}(a) - H_{F^*_\tau}(b))(s-r), \tag{16}$$

for some $a = (1-\alpha)s + \alpha r,\ (0 \le \alpha \le \frac{1}{2}),\ b = (1-\beta)r + \beta s,\ (0 \le \beta \le \frac{1}{2})$. Note that by the specific form (15) we also have

$$(s-r)^\top H_{F^*_\tau}(a)(s-r) = \tfrac{1}{\tau}(s-r)^\top \big(\mathrm{Diag}(f^*_\tau(a)) - f^*_\tau(a) f^*_\tau(a)^\top\big)(s-r) \tag{17}$$

$$= \tfrac{1}{\tau}\big(E_{\mathbf{y} \sim f^*_\tau(a)}\left[(s(\mathbf{y}) - r(\mathbf{y}))^2\right] - E_{\mathbf{y} \sim f^*_\tau(a)}\left[s(\mathbf{y}) - r(\mathbf{y})\right]^2\big) \tag{18}$$

$$= \tfrac{1}{\tau}\mathrm{Var}_{\mathbf{y} \sim f^*_\tau(a)}\left[s(\mathbf{y}) - r(\mathbf{y})\right], \tag{19}$$

$$\text{and } (s-r)^\top H_{F^*_\tau}(b)(s-r) = \tfrac{1}{\tau}\mathrm{Var}_{\mathbf{y} \sim f^*_\tau(b)}\left[s(\mathbf{y}) - r(\mathbf{y})\right]. \tag{20}$$

Therefore, by combining (19) and (20) with (16) we obtain

$$D_{F^*_\tau}(r \parallel s) = D_{F^*_\tau}(s \parallel r) + \tfrac{1}{4\tau} \mathrm{Var}_{\mathbf{y} \sim f^*_\tau(a)}\left[s(\mathbf{y}) - r(\mathbf{y})\right] - \tfrac{1}{4\tau} \mathrm{Var}_{\mathbf{y} \sim f^*_\tau(b)}\left[s(\mathbf{y}) - r(\mathbf{y})\right]. \tag{21}$$

Equality (13) then follows by applying (12) to (21).

Next, to prove the inequality in (14), let $\delta = s - r$ and observe that

$$D_{F^*_\tau}(r \parallel s) - D_{F^*_\tau}(s \parallel r) = \tfrac{1}{4}\delta^\top \big(H_{F^*_\tau}(a) - H_{F^*_\tau}(b)\big)\delta \tag{22}$$

$$= \tfrac{1}{4\tau}\delta^\top \mathrm{Diag}(f^*_\tau(a) - f^*_\tau(b))\delta + \tfrac{1}{4\tau}\big(\delta^\top f^*_\tau(b)\big)^2 - \tfrac{1}{4\tau}\big(\delta^\top f^*_\tau(a)\big)^2 \tag{23}$$

$$\le \tfrac{1}{4\tau}\|\delta\|_2^2 \|f^*_\tau(a) - f^*_\tau(b)\|_\infty + \tfrac{1}{4\tau}\|\delta\|_2^2 \|f^*_\tau(b)\|_2^2 \tag{24}$$

$$\le \tfrac{1}{2\tau}\|\delta\|_2^2 + \tfrac{1}{4\tau}\|\delta\|_2^2 \tag{25}$$

since $\|f^*_\tau(a) - f^*_\tau(b)\|_\infty \le 2$ and $\|f^*_\tau(b)\|_2^2 \le \|f^*_\tau(b)\|_1^2 \le 1$. The result follows by applying (12) to (25). □

References

[1] A. Banerjee, S. Merugu, I. S. Dhillon, and J. Ghosh. Clustering with Bregman divergences. *JMLR*, 2005.