Improving Predictive State Representations via Gradient Descent

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Abstract
Predictive state representations (PSRs) model dynamical systems using appropriately chosen predictions about future observations as a representation of the current state. In contrast to the hidden states posited by HMMs or RNNs, PSR states are directly observable in the training data; this gives rise to a moment-matching spectral algorithm for learning PSRs that is computationally efficient and statistically consistent when the model complexity matches that of the true system generating the data. In practice, however, model mismatch is inevitable and while spectral learning remains appealingly fast and simple it may fail to find optimal models. To address this problem, we investigate the use of gradient methods for improving spectrally-learned PSRs. We show that only a small amount of additional gradient optimization can lead to significant performance gains, and moreover that initializing gradient methods with the spectral learning solution yields better models in significantly less time than starting from scratch.

Introduction
Many approaches have been developed for learning models of discrete-time, finite-observation dynamical systems from data, each with its own advantages and disadvantages. For example, fixed-history approaches (e.g., ARMA; Box, Jenkins, and Reinsel 2011) are efficient in sample complexity and have statistically consistent learning algorithms, but are severely limited in scope. Latent-variable approaches (e.g., HMMs and other graphical models) are powerful in scope but require slow, iterative optimization algorithms subject to local minima (Wu 1983). Recurrent neural networks are powerful in scope but their learning algorithms (though already useful (Hochreiter and Schmidhuber 1997)) need further theoretical analysis and development (this is the subject of much current effort). And recently developed spectral learning approaches for predictive state representations (PSRs) are powerful in scope as well as statistically consistent (Boots, Siddiqi, and Gordon 2010), but, although they are well-understood in idealized settings where model complexity precisely matches the data, in the more realistic model mismatch (low rank) setting their behavior can be unpredictable (Kulesza, Rao, and Singh 2014).

It is this last challenge that we address in this paper: We use gradient descent with contrastive divergence (Hinton 2002) to take a spectrally-learned low-rank PSR and iteratively adapt its parameters to maximize data likelihood. This allows us to combine the speed of spectral learning, used to obtain an initial model, with the reliable improvements in test performance obtained by hill-climbing on likelihood. We present experiments showing that this combination can yield significantly better results than spectral learning alone, while requiring only a small amount of additional computation. We also show that spectral initialization allows the gradient phase to find a better solution with significantly less computation compared to a naïve initialization.

Background: Predictive State Representations
Our goal is to model dynamical systems producing observations from a finite set \( \mathcal{O} \) at discrete time steps. For any observation sequence \( x \in \mathcal{O}^n \), \( Pr(x) \) denotes the probability that the system produces \( x \) in the first \( |x| \) time steps after starting from a reference condition.\(^1\) Note that the function \( Pr(\cdot) \) completely specifies the system. A test or history is an observation sequence in \( \mathcal{O}^n \) that has been selected to capture information about the future or past, respectively. Given a set of tests \( T \) and a set of histories \( \mathcal{H}, P_{T,\mathcal{H}} \) is the \( |T| \times |\mathcal{H}| \) matrix indexed by elements in \( T \) and \( \mathcal{H} \) with \( P_{T,\mathcal{H}}[t,h] = Pr(\{t\} \mathcal{H} h) \), where \( ht \) is the concatenation of \( h \) and \( t \). Sets \( T \) and \( \mathcal{H} \) are called core if the rank of \( P_{T,\mathcal{H}} \) is maximal over all such sets. In general, core \( T \) and \( \mathcal{H} \) may not exist, but in many cases of interest they do and can even be explicitly identified (Singh, James, and Rudary 2004). Instead of the finite histories, latent variables, or recurrent network states used by the approaches described in the previous section, a PSR represents state as a vector of predictions about observable futures. More precisely, a PSR of rank \( k \) represents state using vectors in \( \mathbb{R}^k \), and is parameterized by a triple \( \mathcal{B} = (b_s, \{B_o\}, b_\infty) \), where \( b_s \in \mathbb{R}^k \) is a reference condition state vector, \( B_o \in \mathbb{R}^{k \times k} \) is an update matrix for each \( o \in \mathcal{O} \), and \( b_\infty \in \mathbb{R}^k \) is a normalization

\(^1\)We assume the system has a reference condition from which we can sample observation sequences. This could be the reset state (in applications with the ability to reset the system), or the long-term stationary distribution of the system, in which case samples can be approximately drawn from a single long trajectory.
vector. Let \( b(h) \) denote the PSR state after observing history \( h \) from the reference condition (so \( b(\epsilon) = b_\epsilon \), where \( \epsilon \) is the empty string); the update rule after observing \( o \) is given by

\[
b(ho) = \frac{B_o b(h)}{b_{\infty} B_o b(h)}.
\]  

(1)

From state \( b(h) \), the probability of observing the sequence \( x_1 x_2 \ldots x_l \) in the next \( l \) time steps is predicted by

\[
b_{\infty}^T B_{x_1} \cdots B_{x_l} B_x, b(h),
\]

and, in particular, the PSR approximates the system dynamics function \( \Pr(\cdot) \) as

\[
\Pr_B(x_1 x_2 \cdots x_l) = b_{\infty}^T B_{x_1} \cdots B_{x_2} B_{x_l}, b_a.
\]

(3)

The goal of learning is to choose parameters \( B \) so that \( \Pr_B \approx \Pr \).

Suppose that \( T_c \) and \( H_c \) are core sets of tests and histories, so that they achieve the maximum rank \( d \) over all \( P_{T_c, H_c} \); such a \( d \) is the linear dimension of the system. Let \( o \)\( T \) denote the set \( \{ o t \in T \} \), and let \( U_c \in \mathbb{R}^{|T_c| \times d} \) be a matrix containing the left singular vectors of the matrix \( P_{T_c, H_c} \). Boots, Siddiqi, and Gordon (2010) showed that if the PSR parameters are chosen to be

\[
b_o = U_{c}^T P_{oT_c, H_c} (U_{c}^T P_{oT_c, H_c})^+ \quad \forall o \in O
\]

(4)

\[
b_{\infty} = P_{T_c, H_c} (U_{c}^T P_{oT_c, H_c})^+, \]

where \( A^+ \) is the pseudoinverse of \( A \), then \( \Pr_B = \Pr \). That is, a system of linear dimension \( d \) can be modeled exactly by a rank \( d \) PSR, and one such PSR is recovered by the spectral learning algorithm in Equation (4). Note that this algorithm is statistically consistent: if the \( P \)-statistics are estimated from data, then the derived parameters converge to an exact PSR as the amount of data goes to infinity.

**Practical Limitations**

Despite the appealing properties of the spectral learning algorithm for PSRs, implementing it requires knowing the linear dimension \( d \) in advance as well as identifying core sets \( T_c \) and \( H_c \). This kind of prior knowledge is unrealistic for most applications; moreover, the true linear dimension \( d \) is likely to be much too large for both computational and statistical reasons. Thus in practice we cannot implement Equation (4) as written.

A natural alternative is low-rank spectral learning, where Equation (4) is modified so that \( U \in \mathbb{R}^{|T_c| \times k} \) contains only the \( k \) principal left singular vectors of \( P_{T_c, H_c} \) for some hyperparameter \( k < d \) and for some choice of \( T \) and \( H \) (we specify this below in our empirical work). However, Kulesza, Rao, and Singh (2014) showed that this widely-used algorithm can have surprisingly bad results. Kulesza, Jiang, and Singh (2015) proved that the problems can be avoided, but needed \( T \) and \( H \) of unbounded size to do so. Thus even low-rank learning may not give predictable results in practice.

Finally, even if the algorithm can be implemented in such a way that statistical consistency applies, the rate at which the learned model approaches the truth may nevertheless be quite slow. The bound of Hsu, Kakade, and Zhang (2012), for instance, depends on the smallest nonzero singular value of \( P_{T_c, H_c} \) as \( 1/\sigma_{\text{min}}^4 \). Thus, for finite training sets, spectrally learned models can be far from optimal. (Intuitively, since the algorithm depends only on summary statistics of the data, it cannot be expected to match the statistical efficiency of optimization-style learning.)

For all of these reasons, our goal is to find effective ways of improving the real-world performance of spectral learning for PSRs. The solution we offer in this paper is to use spectral learning to initialize a gradient descent procedure that seeks to maximize the data likelihood. In doing so we aim to combine the speed of spectral learning with the power of likelihood optimization.

**Closely Related Work**

Shaban et al. (2015) recently proposed using an exterior point method to refine spectrally learned models in order to mitigate the practical limitations on spectral learning. While our work shares a similar motivation, there are some important differences.

First, the optimization objective in Shaban et al. is the reconstruction error on a matrix of summary statistics (see their Equation (11)), while our optimization objective is the data likelihood; the latter is generally more informative and statistically consistent, while the former is primarily a convenient surrogate measure. (Balle, Quattoni, and Carreras (2012) also reformulated spectral learning as an optimization problem using an objective that only depends on summary statistics, and is thus distinguished from our work in a similar way.)

Second, the algorithm proposed by Shaban et al. works uses spectral learning to recover latent variable models that satisfy normalization constraints (e.g., in HMMs the transition and the emission probabilities for each state must be non-negative and sum to 1). Hence, an important part of their optimization procedure is ensuring that their models have valid parameters. (Alternatively, one could project an invalid latent variable model onto the valid parameter space and run EM (Chaganty and Liang 2013; Zhang et al. 2014), but Shaban et al. showed that this is usually less effective.) Such a constrained optimization approach cannot be straightforwardly extended to refine PSR models since the constraints required to ensure the validity of PSR parameters are difficult to state in closed and finite form (Wolfe 2010). Instead, we allow our models to produce invalid predictions and simply rectify and normalize them afterwards. This allows us to apply contrastive divergence to obtain the gradient with respect to an unconstrained likelihood objective, leading to an algorithm that is much simpler in implementation.

Third, the spectral learning procedure used by Shaban et al. to learn an HMM requires the number of observations to be at least as large as the number of states in the HMM. This is a severe constraint on its applicability. Our algorithm, presented next, does not have this constraint. In our empirical work below, we illustrate the resulting generality by an application to a large-rank low-observation text character pre-
requires summing an exponential (in expectation) to deal with this using contrastive divergence. For the remainder of this section, we are interested in obtaining an unbiased estimate of \( \sum \nabla B \log \text{logloss}(D; B) \) as

\[
- \nabla B \log |\Pr_B(x)| + \nabla B \log |\Pr_B(y)| ,
\]

where \( x \) is sampled from the dataset \( D \) and \( y \) is a sequence of the same length sampled from the current model \( B \).

While sampling \( x \) is straightforward, sampling \( y \) can be tricky—a naive solution requires calculating all of the probabilities predicted by \( B \), which is as expensive as computing the normalizer in the first place. Instead, CD uses Markov Chain Monte-Carlo (MCMC) to sample \( y \), building a Markov chain whose stationary distribution is the target distribution (Andrieu et al. 2003). Using MCMC avoids calculation of the normalizer factor, since the algorithm only requires probability ratios between pairs of points in the sample space. While, in theory, Markov chain transitions need to be simulated for many rounds so that they approximately reach the stationary distribution, for the purpose of CD it is frequently observed that a few rounds (or even a single round) of MCMC, starting from \( x \), is often good enough (Hinton 2002).

In our setting, we use the following Markov chain for sampling \( y \): starting with \( x \), we uniformly randomly pick a position \( i \in \{1, \ldots, l\} \), and then replace \( x_i \) with an observation sampled from the distribution \( p \) with \( p(o) \propto |\Pr_B(x_1 \ldots x_{i-1} ox_{i+1} \ldots x_l)| \). For problems with manageable observation spaces, the distribution \( p \) can be computed exactly by computing \( |\Pr_B(x_1 \ldots x_{i-1} ox_{i+1} \ldots x_l)| \) using Equation (3) and normalizing the distribution. Otherwise standard techniques such as rejection sampling can be applied to sample from \( p \).

Next, we derive the formula for calculating \( \nabla B \log |\Pr_B(x)| \).

**Gradient Calculation**

By the chain rule,

\[
\nabla B \log |\Pr_B(x)| = \frac{\text{sign}(\Pr_B(x))}{|\Pr_B(x)|} \nabla B \Pr_B(x) = \frac{1}{\Pr_B(x)} \nabla B \Pr_B(x) .
\]
For $b_\infty$ and $b_\ast$, $\Pr_B(x)$ takes a linear form, so the gradient is:
\[
\frac{\partial \Pr_B(x)}{\partial b_\infty} = B_{x_1} \cdots B_{x_t} b_\ast, \tag{9}
\]
\[
\frac{\partial \Pr_B(x)}{\partial b_\ast} = (b_\infty^\top B_{x_1} \cdots B_{x_t})^\top. \tag{10}
\]

For each $o \in \mathcal{X}$, the gradient with respect to $B_o$ can be derived as follows: Let $B'$ be the same as $B$, except that we increase the $ij$ entry of $B_o$ by $\delta$. To represent the parameters of $B'$ in matrix form, let $J^{ij}$ denote the matrix with a 1 at $ij$ and 0 everywhere else; then the component of $B'$ that corresponds to $B_o$ can be written as $B_o + \delta J^{ij}$, and we have
\[
\Pr_B(x) - \Pr_B(x) = b_\infty^\top (B_{x_1} + \delta J^{ij}(x_1 = o)) \cdots (B_{x_t} + \delta J^{ij}(x_1 = o)) b_\ast
- b_\infty^\top B_{x_1} \cdots B_{x_t} b_\ast
= \delta \sum_{t_1: x_{t_1} = o} b_\infty^\top B_{x_1} \cdots B_{x_{t_1}} J^{ij} B_{x_{t_1}-1} \cdots B_{x_t} b_\ast + o(\delta),
\]
where $o(\delta)$ absorbs higher order terms. Then,
\[
\frac{\partial \Pr_B(x)}{\partial [B_o]_{ij}} = \lim_{\delta \to 0} \frac{\Pr_B(x) - \Pr_B(x)}{\delta} = \sum_{t_1: x_{t_1} = o} b_\infty^\top B_{x_1} \cdots B_{x_{t_1}} J^{ij} B_{x_{t_1}-1} \cdots B_{x_t} b_\ast.
\]

We can simplify this further, noting that the terms in the sum take the form of $\alpha_t^\top J^{ij} \beta_t$, where $\alpha_t = (b_\infty^\top B_{x_1} \cdots B_{x_{t_1}})^\top$ and $\beta_t = B_{x_{t_1}-1} \cdots B_{x_t} b_\ast$. We have:
\[
\frac{\partial \Pr_B(x)}{\partial [B_o]_{ij}} = \sum_{t_1: x_{t_1} = o} \alpha_t^\top J^{ij} \beta_t = \sum_{t_1: x_{t_1} = o} [\alpha_t]_i [\beta_t]_j
= \sum_{t_1: x_{t_1} = o} [\alpha_t \beta_t^\top]_{ij}. \tag{12}
\]

Finally, the matrix form of the gradient is:
\[
\frac{\partial \Pr_B(x)}{\partial B_o} = \sum_{t_1: x_{t_1} = o} \alpha_t \beta_t^\top. \tag{13}
\]

Note that this form is not only notationally simpler, but also enables fast computation of the gradient, since $\{\alpha_t\}$ and $\{\beta_t\}$ are cumulative vector-matrix products of the RHS of Equation (3) from left to right and right to left, respectively. Thus they can be computed by a linear scan from both directions, making the computational complexity linear in sequence length as opposed to quadratic. By plugging Equation (9), (10), (13), and (8) into Equation (7), we are able to compute the stochastic gradient of the objective function. Algorithm 1 summarizes the complete procedure.

**Experiments: Synthetic HMMs Data**

We first show on synthetic domains that our proposed gradient procedure can improve the model, and that spectral learning provides a useful initialization.

**Domain Specification**

We generate data using randomly generated ring-topology HMMs with 100 states and 10 observations. Each state has at most 2 possible observations, chosen randomly. The transition matrix follows a ring topology, where each state can only transition to its two neighbors or to itself. All non-zero entries of the transition matrix, the emission matrix, and the initial state distribution are picked uniformly randomly from [0, 1] and then normalized. From each HMM, we sample multiple observation sequences starting from the initial distribution with length 10, and split them into training and test datasets. The objective in this domain is to predict the probability of these length-10 sequences (cf. Equation 6).

**Initialization**

We compare two different initializations:

1. Spectral initialization: the model is initialized via spectral learning with the system-dynamics matrix estimated from training data. All length-one and length-two strings are used as tests/histories, and model rank is set to 10. (2) Random initialization: the model is initialized by first generating a random HMM with the number of states equal to the rank of the desired PSR, and then converting the HMM to a PSR using the procedure described by Jaeger (2000). The parameters of the HMM are generated as for the ring domain, except that there are no predetermined zero entries.

**Gradient Descent**

We apply Algorithm 1 with a standard momentum term to accelerate gradient descent as follows:
\[
\nu := \nu + \eta(t) \Delta, \\
B := B - \nu,
\]
where $\Delta$ is the stochastic gradient with respect to the PSR-parameter $B$ (as derived in the Gradient Calculation section), $\nu$ is initialized to 0 and $\mu$ is a hyperparameter of the algorithm, set to 0.9 throughout this paper. We use a constant learning rate of $\eta = 10^{-6}$. To prevent the model parameters from experiencing sudden changes due to occasional stochastic gradients with a large magnitude, we rescale the stochastic gradient term $\Delta$ to guarantee that $\|\Delta\|_\infty \leq 10$.

**Results**

The left panel of Figure 1 shows the training and test curves for data sets with 10,000 trajectories. Our gradient descent algorithm is able to improve the loss of both randomly and spectrally initialized models. Furthermore, the gap between their asymptotic performance shows that optimizing with the initialization provided by spectral learning leads to improved prediction performance relative to optimizing with a random initialization.

**Comparison to Shaban et al. (2015)**

In the first comparison, we use the same experimental settings as Shaban et al. (2015), (referred to as “their” in the rest of this section): the domains are random unstructured HMMs with 10 states and 20 observations. (Recall that they need the number of observations to be greater than the number of states.) The training data contains 5000 sample trajectories of length 3, and the test data contains 2000 sample trajectories of length 3.
initial model is the HMM learned by spectral learning for latent variable models. We then apply their method to refine the HMM, with the hyperparameters $\lambda_1 = \lambda_2 = 0.001$ (set by cross-validation). To ensure a fair comparison, we start with the same initial model, converting the initial HMM to a PSR and applying our Algorithm 1 to refine it, with learning rate $\eta(t) = 10^{-7}/(1 + t/20000)$ and momentum 0.9, running for $5 \times 10^5$ updates.

The results are shown on the middle panel of Figure 1, where both algorithms achieve similar performance. Note that the loss curve after optimization is nearly flat, implying that random unstructured HMMs can be modeled nearly equally well by models of low rank and high rank.

The second comparison changes only how the HMMs that generate the data are created: we add a ring topology to the state transitions, and restrict the emission probabilities so that each state has 4 possible observations (chosen randomly). The results are shown in the right panel of Figure 1, where the two algorithms achieve similar performance when the model is near full rank, but our algorithm outperforms theirs in the more interesting low rank region.

### Experiments: Wikipedia Data

We investigate the effectiveness of our gradient procedure on a character-level language modeling problem using Wikipedia data (Sutskever, Martens, and Hinton 2011) formed by concatenating Wikipedia articles in random order, where each character is treated as an observation. Note that while the number of observations here is 86, the number of underlying states is unknown but presumably much larger than 86, making this domain outside the scope of Shaban et al. (2015). We take 1GB of text as training data for learning our PSR models, and use a separate 120MB for testing. The performance is measured in bits per character (bpc), the lower the better.²

The model is initialized by spectral learning and then improved by Algorithm 1. Using the complete 1GB training sequence for gradient descent is computationally infeasible, and so we use much shorter subsequences taken from random initial positions in the training set and having fixed length (a parameter of the algorithm). If the length is too short, the substrings cannot capture interesting long-term temporal dependencies. (As an extreme example, if the length is one, then we can only learn the frequency distribution of individual characters.) On the other hand, if the length is too long, computing the gradient is expensive and makes the algorithm slow. In practice, we found that a length between 10 and 20 is sufficient for the Wikipedia data.

We first show the results of a small-scale experiment with model rank 20. Spectral initialization uses all length-one and length-two sequences as tests/histories, and random initialization is done as in the synthetic experiments. For the gradient procedure, we sample short sequences of length 10 from the training data to compute stochastic gradients, and the learning rate and momentum parameters are set to $10^{-6}$ and 0.9, respectively. The left panel of Figure 2 shows how test bpc decreases as updates are made to the model parameters. Note that while asymptotically the 2 curves reach similar performance levels, random initialization requires about $2 \times 10^5$ updates, whereas spectral initialization achieves most of the improvement within the first $5 \times 10^5$ updates—orders of magnitude faster. The overhead of spectral initialization is relatively small, as all the parameters are computed in closed form.

²Given a sequence of characters $x_{1:t}$ and any function $f(\cdot | \cdot)$ that predicts the probability of the next observation based on past observations, bpc is defined as $-\frac{1}{t} \log_2 \mathbb{E}_{x_{1:t}} \log_2 f(x_{t+1} | x_{1:t})$. For more evaluation details see Sutskever, Martens, and Hinton; Kulesza, Jiang, and Singh (2011; 2015).
Next, we show results of a larger-scale experiment with model rank 1000. For spectral initialization, the most commonly occurring 9383 strings with length at most 11 are used as tests/histories, and the summary statistics matrices (e.g., $P_{\mathcal{T}, \mathcal{H}}$ and $P_{\sigma_{\mathcal{T}, \mathcal{H}}}$) are whitened before SVD is applied (Cohen et al. 2013). For the gradient procedure, we sample short sequences of length 20 and compute the stochastic gradient $\Delta$ in mini-batches of size 10. The learning rate and momentum parameters are set to $10^{-7}$ and 0.9, respectively. The middle panel of Figure 2 compares the two different ways of initializing the model. Random initialization shows significant improvements at the beginning, but slows down at bpc $> 3.5$, which is still far from the bpc that spectral learning starts with (2.5). While the spectrally initialized model does not improve as dramatically in absolute terms, zooming in (see the right panel of Figure 2, solid line) it is clear that the gradient procedure does in fact make significant improvements to the initial spectral model.

Finally, inspired by the fact that in the Wikipedia experiment we predict the next observation conditioned on all previous observations (instead of predicting entire small-length observation sequences as in the synthetic data experiments thus far) we examine the performance of optimization using the following log loss on conditional predictions (instead of the unconditional log loss of Equation 6 used thus far):

$$-\frac{1}{|D|} \sum_{x \in D} \log \frac{|\Pr_B(x)|}{\sum_{o \in O} |\Pr_B(x_1:|l-1|o)|}.$$  

To use this new objective function, the only change needed in Algorithm 1 is to flip the last observation instead of choosing a random position when we sample $y$. The right panel of Figure 2 compares the two objectives; the new objective leads to slightly faster descent speed.

**Conclusion**

We proposed a gradient-based algorithm with respect to a data likelihood objective for refining PSR models obtained by spectral learning. Since no closed-form constraints are known to guarantee model validity, existing approaches for refining latent variable models via constrained optimization cannot be straightforwardly applied to PSRs. Instead, we rectified and normalized the predictions and used Contrastive Divergence to estimate stochastic gradients without calculating the normalization factor. Experiments show that our algorithm can effectively improve both randomly and spectrally initialized models, but that the latter usually achieves better asymptotic performance and converges to the local optimum much faster. In future work we hope to understand why second order methods are not straightforwardly applicable to this setting (see Appendix), and to see if they can be adapted in some way to speed up the optimization process.

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**Appendix: On Second Order Methods**

When optimizing over complex models, second order methods are sometimes used to accelerate gradient descent (Sutskever, Martens, and Hinton 2011). The basic idea follows from Newton’s method, which suggests descending in the direction of $H^{-1} \nabla$ instead of $\nabla$, where $H$ is the Hessian. When the number of model parameters is large, it is unrealistic to compute $H$ exactly since the computer may not have enough memory even to store it, and many approximate algorithms have been proposed to work under limited memory (Liu and Nocedal 1989; Schraudolph, Yu, and Günter 2007).

Following this line of research, we sought to apply these techniques to PSRs. However, a surprising observation sug-
gests that any straightforward application of second order methods may not work here: when calculating $H^{-1} \nabla$ exactly using a small portion of the Wikipedia data on a rank 20 model, we found numerically that $H^{-1} \nabla = -B$. This phenomenon appears regardless of whether the model is computed using spectral learning or generated randomly, and we conjecture that $H^{-1} \nabla = -B$ holds in general. If this is true it means that moving in the Newton direction simply rescales the PSR parameters, which makes no change to the normalized model predictions. While we do not have a proof for the general case, we can show that this holds in a minimal setting.

**Proposition 1.** When $|O| = 2$ and data are length-1 sequences, for PSR model $B$ with rank $1$ and all positive parameters, $HB = -\nabla$.

**Proof.** Without loss of generality, let $O = \{0, 1\}$. When the rank of PSR is 1, $b_*$ and $b_{\infty}$ only scale all the predictions with the same constant, hence the only relevant parameters are $B_0$ and $B_1$ (which are scalars in this case). For convenience let $x = B_0$ and $y = B_1$, so $B = [x \ y]^{\top}$ and the prediction rule is $\Pr_B(0) = x/(x+y)$ and $\Pr_B(1) = y/(x+y)$. Suppose the relative frequency of 0 in the data is $p$, so the objective function is

$$
\log \text{loss}(D; B) = -p \log \frac{x}{x+y} - (1-p) \log \frac{y}{x+y}.
$$

The gradient and the Hessian are

$$
\nabla = \left[ \frac{1}{x+y} - p/x \right. \left. 1/(x+y) - (1-p)/y \right]^{\top},
$$

$$
H = \begin{bmatrix} p/x^2 - 1/(x+y)^2 & -1/(x+y)^2 \\ -1/(x+y)^2 & (1-p)/y^2 - 1/(x+y)^2 \end{bmatrix}.
$$

By multiplying $H$ and $B$ together, the result follows. $\square$

It may still be possible to apply second order methods to PSRs by introducing some constraints on model parameters (e.g., bounded norm), but we leave the investigation of such possibilities to future work.

**References**


