ATTENTIVE SEQUENTIAL NEURAL PROCESSES

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ABSTRACT

Sequential Neural Processes (SNP) is a new class of models that can meta-learn a temporal stochastic process of stochastic processes by modeling temporal transition between Neural Processes. As Neural Processes (NP) suffers from underfitting, SNP is also prone to the same problem, even more severely due to its temporal context compression. Applying attention which resolves the problem of NP, however, is a challenge in SNP, because it cannot store the past contexts over which it is supposed to apply attention. In this paper, we propose the Attentive Sequential Neural Processes (ASNP) that resolve the underfitting in SNP by introducing a novel imaginary context as a latent variable and by applying attention over the imaginary context. We evaluate our model on 1D Gaussian Process regression and 2D moving MNIST/CelebA regression. We apply ASNP to implement Attentive Temporal GQN and evaluate on the moving-CelebA task.

1 INTRODUCTION

Neural Processes (NP) combine the strengths of neural networks and Gaussian processes (GP) such that, like Gaussian processes, it can flexibly learn a new stochastic process while at test time still providing fast $O(1)$ prediction speed like neural networks. Learning from small datasets from different tasks (i.e., different stochastic processes), NP can also be seen as a probabilistic latent variable framework for meta-learning. Sequential Neural Processes (SNP) (Singh et al., 2019) are a class of sequential latent generative models that extend the power of neural processes (NP) to a sequence of stochastic processes. SNP targets problems where the sequence of stochastic processes are governed by an underlying transition dynamics and thus learning to transfer this temporal trend between stochastic processes are useful. Combining the meta-learning aspect of NP with temporal transfer, SNP can be seen as a meta-transfer learning model (i.e., transfer learning of meta learning) or (temporal) stochastic process of stochastic processes.

A well-known problem of NP is underfitting: summarizing all context data into a single latent vector by a permutation-invariant encoding, it is quite easy to lose the details of the individual data point in the context. To resolve this problem, Kim et al. (2019a) proposed Attentive Neural Processes (ANP). In ANP, a query-dependent representation is obtained by applying an attention mechanism to the context data points with a query data as the key. Therefore, when making a prediction on a query, the model utilizes not only the global summary of the NP latent but also is informed by the query-sensitive representation in which the details of individual data points are provided through attention, mitigating the underfitting problem.

Providing a single global latent for all the past and current context, SNP is also subject to the underfitting problem, perhaps more severely. One may consider applying attention to SNP in a similar way as ANP does. However, as a sequential model which, unlike ANP, does not store any of the past context but compresses them into a single encoding through an RNN, it is quite unclear how to realize an attention mechanism in SNP. Although we can still apply attention limitedly to the context of the current time step, in SNP we assume this context is a very small amount and even empty. Therefore, at first glance, augmenting SNP with an attention mechanism may seem somewhat an ill-posed problem.

In this paper, we propose to resolve this problem by introducing imaginary context that augments the context set, as latent variables, and then apply attention on the union of the real context and inferred latent context. We call the proposed model as Attentive Sequential Neural Processes (ASNP). ASNP consists of four modules: (i) context imagination, (ii) global context-encoding without attention,
(iii) local attentive context-encoding, and (iv) prediction. ASNP uses attention at two-levels. It first obtain the imaginary observations using self-attention and then make the prediction using attention over the imaginary context given a query. In experiments, we demonstrate the effectiveness of applying this attention mechanism into SNP for several scenarios of a variety of tasks: 1D Gaussian Process Regression, 2D moving MNIST/CelebA Regression and 2D moving CelebA rendering.

The contributions of the paper are as follows. We first introduce a new model, Attentive Sequential Neural Processes, that resolves the problem of augmenting attention mechanism on SNP. Then, we demonstrate that the proposed model can resolve the underfitting problem in SNP in various scenarios and tasks.

2 BACKGROUND

Neural Processes (NP) (Garnelo et al., 2018b) learns the process of learning a stochastic process, mapping an input \( x \in \mathbb{R}^d \) to a random variable \( y \in \mathbb{R}^d \), using a set of context samples \( C = (X_C, Y_C) = \{x_i, y_i\}_{i \in I(C)} \). Here, \( I(C) \) is the set of indices for the elements in set \( C \). Specifically, to learn a stochastic process from a context, NP uses the conditional prior \( P(z|C) \) and then it can use the representation \( z \sim P(z|C) \) of the inferred stochastic process to make prediction \( y \) on query \( x \). This is modeled by \( p(y|x, z) \). The full generative process of NP can be written as:

\[
P(Y|X, C) = \int P(Y|X, z)P(z|C)dz
\]

where \( P(Y|X, z) = \prod_{i \in D} P(y_i|x_i, z) \) and \( D \) is the target observations \( D = (X, Y) = \{x_i, y_i\}_{i \in I(D)} \). The training data for NP is obtained by iterating sampling a stochastic process and then sampling \( (C, D) \) from the sampled stochastic process. Thus, considering a stochastic process as a task, NP can be seen a probabilistic meta-learning framework.

The Generative Query Networks (GQN) (Eslami et al., 2018) are an application of NP to the problem of learning representation and rendering of 3D scenes from a set of partial 2D observations. In GQN, a query \( x \) becomes a camera viewpoint in a 3D environment and an output \( y \) corresponds to an image taken from the viewpoint \( x \). The scene representation of the original GQN is query-dependent and thus can make inconsistent generations across queries and thus in the following we use Consistent GQN (CGQN) (Kumar et al., 2018) that resolves this problem by making the scene representation query-independent. For simplicity, in the following our use of the term GQN actually refers CGQN.

The Attentive Neural Processes (ANP) are proposed to resolve the underfitting problem of NP by (Kim et al., 2019b). To this end, ANP has two context-encoding paths. One path is the same as the scene representation of NP summarizing all context information independently to the target query \( x \). The other path is attentive encoding of the context which is dependent to the target query \( x \) due to its usage as the attention query. Because the detail information of specific contexts can be preserved with attention, this results in mitigating the underfitting problem of NP.

Sequential Neural Processes (SNP) proposed by (Singh et al., 2019) introduce temporal transition of underlying stochastic processes. Thus, SNP can be seen as a stochastic process of stochastic processes or meta-transfer learning. This transition modeling is done by introducing temporal prior \( P(z_t|z_{<t}, C_t) \) that depends on (i) the progress of the past stochastic processes from which we learn the general temporal trend and (ii) the context of the current time step which provides a quick meta-learning ability for the current stochastic process. Then, given the updated representation \( z_t \), we can make predictions in the same way as in NP, i.e., \( P(y_t|x_t, z_t) \). Combining these and extending to a time-horizon, we have the following generative model of SNP:

\[
P(Y, Z|X, C) = \prod_{t=1}^{T} p(y_t|x_t, z_t)p(z_t|z_{<t}, C_t).
\]

Applying SNP to the problem of GQN, (Singh et al., 2019) also proposes Temporal Generative Query Networks (TGGN). As an extension of NP toward temporal modeling, SNP is also prone to the underfit the context as does NP. Therefore, it can be seen as a natural direction to apply attention to SNP to resolve the underfitting problem.
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How can we augment SNP with an attention mechanism? This problem might look simple at first glance, provided that there is already the ANP model available, is actually not quite straightforward. This is because, unlike the ANP which assumes all context points are stored in a memory, SNP assumes that it cannot store the past context as it is. This means that, in SNP the entities to apply attention on is severely limited only to the context of the current time step. This is problematic because we assume that the context per step is small or even empty. In such a setting, attention is not effective in general.

To resolve this problem, we introduce the imaginary context, and thereby augment the entities on which attention can be applied. This imaginary (or pseudo) context observations are treated as latent variables and are generated by an RNN that encodes all of the past context, both the real and the imaginary. Thus, the role of the imaginary context is to infer “which data points other than the real context would be helpful if we were able to refer to those for attention and prediction?” Similarly, it can also be seen as a dynamic and conditional restoration (decoding) process of context after summarizing (encoding) the past through an RNN. After this restoration, we can apply attention on the extended context set. In the following, we now describe the proposed model ASNP with particular focus on (i) how to generate the imaginary context and (ii) how to apply attention thereafter.

3.1 Generative Process

The generative process of ASNP can be decomposed into four modules: (i) context imagination, (ii) global context-encoding, (iii) local (attentive) context-encoding, and (iv) prediction. The purpose of context-imagination at each step $t$ is to generate an imaginary context set $C_t^i = \{X_t^i, U_t^i\}$ which consists of imaginary queries $X_t^i = \{x_{t,k}^i\}_{k=1}^K$ and its corresponding observations (or its representation) $U_t^i = \{u_{t,k}^i\}_{k=1}^K$. That is, we treat these imaginary context as latent variables. The generation is conditioned on the real context $C_t^r$ and all the past contexts $C_{<t}$ (where $C_t$ is the combined context $C_t^i \cup C_t^r$) through an RNN encoding. That is, it uses the current real context as a query to generate an imaginary context. The generation of imaginary observation is conditioned on the imaginary query, and attention over the real context is used. We explain this attention in more detail in the next section. Then, the whole context-imagination model can be written as:

$$P(C_t^i|C_{<t}, C_t^r) = \prod_{k=1}^K P(x_{t,k}^i, u_{t,k}^i|C_{<t}, C_t^r) = \prod_{k=1}^K P(u_{t,k}^i|x_{t,k}^i, C_{<t}, C_t^r)P(x_{t,k}^i|C_{<t}, C_t^r). \quad (3)$$

An interesting interpretation on this modeling can be observed in comparison to the memory retrieval process in the human brain [Eichenbaum 2017]. As it is well-known in neuroscience, “human memory is not a literal reproduction of the past, but instead relies on constructive processes that are sometimes prone to error and distortion” [Schacter 2012]. Our model resembles this process in the sense that it (i) compresses the past observation and importantly what it has imagined in the past through an RNN (which can be considered as lossy memory consolidation), and then after observing current context, (ii) recalls from the compressed memory not a simple copy of the past experiences but a constructive recreation of representations that is directed to help prediction.

In global context-encoding, we obtain the global representation $z_t$ which provides the representation of underlying stochastic process independently to queries. This module can be considered the prior in the standard SNP where we do not use attention and can be written as $P(z_t|x_{<t}, C_t)$. Note that it is a design choice whether to choose $C_t$ or $C_t^r$ for the conditioning context of this module. If we use $C_t^r$, $z_t$ becomes global context-encoding of real contexts. Otherwise, it becomes encoding of the combined contexts. The local context-encoding is a query-dependent encoding using attention over the combined context. Here, we use the query $x_t$ as the attention query, and the $(x, y) \in C_t$
pairs in the combined context as the key-value slot to attend. This is a deterministic function that gives us the attention encoding \( r_{x_t} = f_{\text{attend}}(x_t, C_t) \) which we describe in more detail in the next section. Lastly, the prediction model \( P(y_t|x_t, z_t, r_{x_t}) \) can be implemented simply by providing additional vector \( r_{x_t} \) to the likelihood function SNP. Combining all, we can write the full generation process of ASNP as follows:

\[
P(Y, Z, C^i|X, C^r) = \prod_{t=1}^{T} P(y_t|x_t, z_t, C_t)P(z_t|z_{<t}, C_t)P(C^i_t|C_{<t}, C^r_t).
\] (4)

3.2 Attention with Imagination

In ASNP, we use attention in two modules. The first attention is to obtain the imaginary output \( C^i_t \). For this, we first generate \( X^i_t \) from an RNN that takes the previous imaginary inputs \( X^i_{t-1} \) and the context encoding \( v^i_t = f_{\text{order-inv}}(C^i_t) \) as the input and updates its state to \( h^X_t \). Then, \( X^i_t \) is sampled from \( h^X_t \), implementing \( \prod_{k=1}^{K} P(x^i_{t,k}|C_{<t}, C^r_t) \). Given this generated imaginary input \( X^i_t \), the imaginary output-encoding \( u^i_{t,k} \) is generated as follows. First, for each imagination \( k \in \{1, \ldots, K\} \), we maintain an imagination-tracker RNN, which is denoted by \( h^u_{t,k} \) and takes \( (x^i_{t,k}, u^i_{t-1,k}) \) as input. Using the union of the imaginary context-pairs and the real context-pairs, \( S^i_t = \{(x^i_{t,k}, h^u_{t,k})\} \cup \{(x^r_{t}, f_{y\to u}(y^r_t)\} \), as the key-value set, we apply attention on the set \( S^i_t \) with \( x^i_{t,k} \) as the attention query, and obtain the attention encoding \( a^i_{t,k} \). Then, we sample \( u^i_{t,k} \sim \mathcal{N}(f^u_{\mu}(a^i_{t,k}), f^u_{\sigma}(a^i_{t,k})) \) and complete the module \( P(u^i_{t,k}|x^i_{t,k}, C_{<t}, C^r_t) \).

The second attention is implemented in the prediction module \( P(y_t|x_t, z_t, C_t) \). Given \( x_t \) as the attention query, we use \( C_t \), the union of the real \( C^r_t \) and imagined \( C^i_t \) context, as the key-value set (after encoding each output context \( y \in Y^r \) using \( f_{y\to u} \)). The attention encoding \( r_{x_t} = f_{\text{attend}}(x_t, C_t) \) is then concatenated with the global encoding \( z_t \) to make an input for the prediction \( y_t \). Algorithm 1 describes an algorithm about the imagination update and attention encoding.

3.3 Learning and Inference

Due to the intractability of the true posterior, ASNP is trained via variational approximation with the following posterior approximation:

\[
P(Z, C^i|C^r, D) \approx \prod_{t=1}^{T} Q(z_t|z_{<t}, C^i_t, C^r_t, D)Q(C^i_t|C_{<t}, C^r_t, D)\] (5)

where \( Q(C^i_t|C_{<t}, C^r_t, D) = Q(U^i_t|X^i_t, C^i_{<t}, C^r_t, C^r_t, D)Q(X^i_t|C^i_{<t}, C^r_t, D) \) and \( D = (X, Y) \). For training, the following evidence lower bound (ELBO) is maximized w.r.t. \( \theta \) and \( \phi \):

\[
\mathcal{L}_{\text{ASNP}}(\theta, \phi) = \sum_{t=1}^{T} \mathbb{E}_{Q_{\phi}(z_t,C^i_t|C^r_t,D)} \left[ \log P_{\theta}(y_t|x_t, z_t, C^i_t, C^r_t) \right] - \mathbb{E}_{Q_{\phi}(z_t,C^i_t|C^r_t,D)} \left[ \text{KL} \left( Q_{\phi}(z_t,C^i_t|C^r_t,D) \parallel P_{\theta}(z_t,C^i_t|z_{<t}, C^i_{<t}, C^r_t, C^r_t) \right) \right].
\] (6)

For backpropagation, we use reparameterization trick [Kingma & Welling, 2013] for continuous variables. Derivation of eq. 3.3 is in Appendix A.

4 Related Works

Modeling stochastic process on few data set is attractively related with meta-learning. Conditional Neural Processes (CNP) [Garnelo et al., 2018a] models a regression function without global latent, which causes inconsistency between queries. NP [Garnelo et al., 2018b] resolves it by
proposing an explicit global latent. While CNP and NP are designed for more simple task, GQN
(Eslami et al., 2018) develops it to render 3D scene, like CNP, GQN is also inconsistency between
queries due to absent of a global latent. CGQN (Kumar et al., 2018) resolves it with a global latent.
In a line to enhance performance on more natural tasks, ANP (Kim et al., 2019b) resolves the un-
derfitting with attention for queries. Similarly, Rosenbaum et al. (2018) applies attention on GQN
model by attention for images to render complex 3D scene (i.e. Minecraft). Singh et al. (2019) pro-
poses a generalized model for sequential stochastic processes, Sequential Neural Processes (SNP)
with Temporal GQN (TGQN) as SNP of GQN version. In another aspect, Functional Neural Pro-
cesses (FNP) (Louizos et al., 2019) is proposed to learn a graph of dependencies between reference
sets (pre-selected points) and training points to better model distributions over functions.

In aspect that the imaginary context is few number of trainable representative points, it is related
to inducing points of Set Transformer (Lee et al., 2019) which is based on inducing points used in
sparse GPs (Snelson & Ghahramani, 2006; Titsias, 2009). VampPrior (Tomczak & Welling, 2017)
also uses few trainable pseudo-inputs to resolve overfitting, over-regularization and high computa-
tional complexity. The reference set of FNP to model a graph of small number of points is also
motivated from inducing points of sparse GPs. In aspect of using trainable memory, the differential
neural dictionary (Pritzel et al., 2017) stores and updates the previous trajectories as (key, value) pair
to learn fast a variety of environments.

5 Experiments

We evaluate ASNP on the following selection of tasks: a) 1D Gaussian Process (GP) regression b)
2D moving MNIST (LeCun et al., 1998) and 2D moving CelebA (Liu et al., 2015). On these tasks,
we evaluate and compare the proposed model against NP, ANP, SNP as the baselines. Each task
is evaluated with three scenarios, which is used in (Singh et al., 2019) for 1D GP regression: (a)
To evaluate the model’s ability to extrapolate the future, we provide high-amount of context in the
first 10 time-steps out of the 20. (b) To test the model on its ability to track the dynamics using
intermittently arriving context, we provide high-amount of context in 10 randomly chosen time-
steps out of the 20. (c) To test the model’s ability to gather and make use of low amount of context
received over long segments of time, we provide low amount of context in 45 randomly chosen
time-steps out of the 50. In each setting, the remaining time-steps are used for prediction.

To test the benefits of attention in the 2D setting, we used moving CelebA because it has higher
uncertainty when given partial knowledge in comparison to an alternative data set such as moving

5

Figure 2: Negative log-likelihood (NLL) for target points at each time-step for 1D regression.

Figure 3: Sample for 1D regression task (c) at t=33. Dot line is groundtruth, and blue line is the mean of
prediction. Sky-blue area means uncertainty. Black dot is context at t=33 and more dense blue dot is more
recent context.
simple shapes (e.g. circle). We test on the scenario (c) as described above, but with shorter sequence lengths and smaller context sizes. More details are explained in the section on 2d rendering.

**1D regression:** We first evaluated our method on sequential 1D Gaussian Process data set. This is an extension of the GP data set through the addition of linear dynamics on the kernel hyper-parameters as used in (Singh et al., 2019). In each transition, we add a small Gaussian noise to introduce stochasticity. For scenarios (a) and (b), the number of context observations \( n \) is randomly selected in \([5, 50]\) or an empty set. The number of target observations \( m \) is randomly selected in \([1, 51 - n]\). For scenario (c), \( n \) is 1 or 0, and \( m \) is chosen from \([1, 11 - n]\). The target set subsumes the context. The more details about this task is described in Appendix C.

In Fig 2, SNP outperforms NP as reported in (Singh et al., 2019). On the other hand, in scenario (a), the performance of ANP degrades steeply after the context are removed since it does not model the dynamics explicitly. Even though it appears to outperform NP and SNP, this can be credited to the attention in ANP that prevents underfitting (Kim et al., 2019b). ASNP shows better performance for all the scenarios, outperforming ANP with a greater gap in task (c). We hypothesize that when dense context is given at each time-step in (a) and (b), ANP can fit well as it does not need to rely on the dynamics much. But in task (c), the context is low in each time-step and the model must capture dynamics to make best use of the context seen thus far. In Fig 3 we attach a sample of validation set in task (c) with predictions by ASNP and baselines. As shown, ASNP predicts better than the baselines with lower uncertainty even for the points not shown recently. ANP and SNP fails to predict those points well. This shows that the update of imaginary queries and representations is more helpful to predict than sequential update of global representation or the entire past context knowledge with time information. More qualitative results are in Appendix C.

**2D regression:** We take a step further to evaluate our model on 2D query and natural view regression. Query \( X \) is 2D location of pixel \( Y \in \mathbb{R}^1 \) for MNIST and \( Y \in \mathbb{R}^3 \) for CelebA. Digit of MNIST and cropped face image of CelebA are moving in random direction selected at \( t = 0 \) with 3 pixels per each time-step speed. The initial position of digit or face is randomly chose at \( t = 0 \). The canvas size is \( 42 \times 42 \), MNIST digit size is \( 28 \times 28 \) and face of CelebA is resized \( 32 \times 32 \). Like GP, A small Gaussian noise is added on the dynamics. When encountering the wall of canvas, perfectly bounced. Training sets of each data set is used to train and the rest is tested as validation. For scenarios (a) and (b), \( n \) is in \([5, 500]\) or 0 and \( m \) is picked in \([1, 501 - n]\). For scenario (c), \( n \) is 30 or 0 and \( m \) is in \([1, 31 - n]\). The target includes context.

Quantitative results for 2D regression tasks are presented in Fig 4. One of noticeable points is SNP shows better performance than ANP except scenario (a) early time-steps. The reason is the digits or cropped face images have brief sketch (e.g. digit is one of \([0-9]\) and many faces are looking front.)
which causes lower performance degradation by underfitting of NP and SNP. On the other hand, moving on 2D canvas is more complex than 1D, which causes comparatively better performance of ASNP and SNP than NP and ANP. In two data sets, for moving CelebA, ANP and ASNP shows comparatively better performance than NP and SNP, because complexity of CelebA image is higher than MNIST digits. On this different property of data sets from 1D regression, ASNP outperforms for all scenarios of two data sets. Another interesting point is negative jump of ASNP on scenario (a). It is due to relatively bigger number of context than 1D regression. The plenty of context cause well predictions only with current context (see ANP performance) and the performance gap between when plenty of context is given and when predicting only with imaginary context. Even though ASNP shows better performance than baselines.

We also evaluate a variety of the imaginary context size for Moving MNIST scenario (a) and (b). Large $k$ shows better results, but the difference is not large even between 9 and 100. It shows the imaginary context can represent stochastic process only with few points. We presents our qualitative results about scenario (c) for two data sets in Fig. 5 and Fig. 6. In the moving MNIST sample, NP and ANP find a location of digit but cannot estimate a number. SNP captures the location and which number is moving, but not clearly. ASNP is also confused at early time-steps but over 10, it captures the location and digit, and over 20, it recognizes the details of digit. For the moving CelebA sample, ASNP outperforms similarly. More samples for scenario (a), (b) and (c) are included in Appendix E.2.

**2D scene rendering:** We also evaluate ASNP to moving CelebA rendering task by applying ASNP to a GQN framework. We call it as Attentive TGQN (ATGQN). To design, we use Temporal-ConvDRAW of TGQN (Singh et al., 2019) for encoding a global latent. For encoding a query dependent representation, we apply the attention encoding with imagination of ASNP thereby, encode to a scene-wise matrix. Decoder is same to TGQN. While it is a limited solution working on the
task where $y_t$ can be divided as points with queries, it resolves the underfitting for overlapped pixels between context and target. Different to NPs, partial overlap exists, which is difficult to predict by scene-wise attention. More details about model architectures is described in Appendix B.2.

The canvas size of data set is $80 \times 80$ and cropped face image size is $64 \times 64$. The direction of dynamics and initial position are randomly selected at $t = 0$ with 13 pixels per time-step speed. The image size of view $Y$ is $32 \times 32$. For scenario (c), The sequence length $T$ is 25. One context is given at randomly chosen 20 time-steps and an empty set is given at the rest 5 time-steps. The target size $m$ is in $[1, 11 - n]$.

Fig. 7 shows quantitative and qualitative results for scenario (c). ATGQN outperforms TGQN because ATGQN resolves the underfitting for overlapped region. However, performance gap between TGQN and ATGQN is smaller. It is similarly happened for scenario (a) in Appendix D.1. The reason is low uncertainty due to plenty knowledge in context and lower underfitting from smaller context size. In this experiment, we can get a hint about the underfitting that is more critical when the context is more partial on the entire. More examples are in Appendix E.3.

6 Conclusion

In this paper, we addressed the problem of underfitting that plagues the Neural Processes and the Sequential Neural Processes. Although this is resolved in the former by ANP, it is not possible to resolve it in SNP with direct application of attention since SNP cannot store the past context. We introduced Attentive Sequential Neural Processes which comprises a novel memory mechanism of imaginary context to resolve the underfitting. It not only compresses the past knowledge but does it in a way that is geared towards making good predictions with low uncertainty. In the experiments, the proposed model shows superior performance on various tasks for a number of sequential scenarios.

Since ASNP is a model based on attention, its limitations include those of any attention-based model. One such case is the scene-wise attention. Scene-wise attention cannot fit properly for partial overlapped region between context and target. Although we partially solve it with pixel-wise attention, it would still be interesting to encode query dependent representation for scene observation.

References


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APPENDIX A  ELBO DERIVATIONS

\[
\log P(Y|X, C) = \log \mathbb{E}_{Q(Z, C')|C', D} \left[ \frac{P(Y, Z, C'|X, C')}{Q(z, C'|C', D)} \right] \\
= \log \mathbb{E}_{Q(Z, C'|C', D)} \left[ \prod_{t=1}^T \frac{P(y_t|x_t, z_t, C_t)P(z_t|z_{<t}, C_t)P(U_t^i|X_t^i, C_{<t}, C_t^i)P(X_t^i|C_{<t}, C_t^i)}{Q(z_t|z_{<t}, C_t^i, C', D)Q(U_t^i|X_t^i, C_{<t}, C_t^i, C', D)Q(X_t^i|C_{<t}, C_t^i, D)} \right] \\
\geq \mathbb{E}_{Q(Z, C'|C', D)} \left[ \sum_{t=1}^T \log \frac{P(y_t|x_t, z_t, C_t)P(z_t|z_{<t}, C_t)P(U_t^i|X_t^i, C_{<t}, C_t^i)P(X_t^i|C_{<t}, C_t^i)}{Q(z_t|z_{<t}, C_t^i, C', D)Q(U_t^i|X_t^i, C_{<t}, C_t^i, C', D)Q(X_t^i|C_{<t}, C_t^i, D)} \right] \\
= \mathbb{E}_{Q(Z, C'|C', D)} \sum_{t=1}^T \log \mathbb{P}(y_t|x_t, z_t, C_t) - \log \mathbb{P}(z_t|z_{<t}, C_t) - \log \mathbb{P}(U_t^i|X_t^i, C_{<t}, C_t^i) - \log \mathbb{P}(X_t^i|C_{<t}, C_t^i) \\
= \sum_{t=1}^T \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(y_t|x_t, z_t, C_t) \\
- \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(z_t|z_{<t}, C_t) \\
- \mathbb{E}_{\Pi_{t-1}} Q(U_t^i|X_t^i, C_{<t}, C_t^i, C', D)Q(X_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(U_t^i|X_t^i, C_{<t}, C_t^i) \\
- \mathbb{E}_{\Pi_{t-1}} Q(X_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(X_t^i|C_{<t}, C_t^i) \\
= \sum_{t=1}^T \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(y_t|x_t, z_t, C_t) \\
- \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(z_t|z_{<t}, C_t^i, C', D) \parallel P(z_t|z_{<t}, C_t)) \\
- \mathbb{E}_{\Pi_{t-1}} Q(U_t^i|X_t^i, C_{<t}, C_t^i, C', D)Q(X_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(U_t^i|X_t^i, C_{<t}, C_t^i, C', D) \parallel P(U_t^i|X_t^i, C_{<t}, C_t^i)) \\
- \mathbb{E}_{\Pi_{t-1}} Q(X_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(X_t^i|C_{<t}, C_t^i, D) \parallel P(X_t^i|C_{<t}, C_t^i)) \\
= \sum_{t=1}^T \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(y_t|x_t, z_t, C_t) \\
- \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(z_t|z_{<t}, C_t^i, C', D) \parallel P(z_t|z_{<t}, C_t)) \\
- \mathbb{E}_{\Pi_{t-1}} Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(C_t^i|C_{<t}, C_t^i, D) \parallel P(C_t^i|C_{<t}, C_t^i)) \\
= \sum_{t=1}^T \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(y_t|x_t, z_t, C_t) \\
- \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(z_t|z_{<t}, C_t^i, C', D) \parallel P(z_t|z_{<t}, C_t)) \\
- \mathbb{E}_{\Pi_{t-1}} Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(C_t^i|C_{<t}, C_t^i, D) \parallel P(C_t^i|C_{<t}, C_t^i)) \\
= \sum_{t=1}^T \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \log \mathbb{P}(y_t|x_t, z_t, C_t) \\
- \mathbb{E}_{\Pi_{t-1}} Q(z_t|z_{<t}, C_t^i, C', D)Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(z_t|z_{<t}, C_t^i, C', D) \parallel P(z_t, C_t|z_{<t}, C_t^i)) \\
- \mathbb{E}_{\Pi_{t-1}} Q(C_t^i|C_{<t}, C_t^i, D) \mathbb{K} \mathbb{L}(Q(C_t^i|C_{<t}, C_t^i, D) \parallel P(C_t^i|z_{<t}, C_t^i)) \\
= \sum_{t=1}^T \mathbb{E}_{Q_d(z_t, C_t^i)} \log \mathbb{P}(y_t|x_t, z_t, C_t^i) \\
- \mathbb{E}_{Q_d(z_t, C_t^i)} \mathbb{K} \mathbb{L}(Q_d(z_t, C_t^i|C', D) \parallel \mathbb{P}(z_t, C_t|z_{<t}, C_t^i))
where \(Q_\phi(z_t, C'_t | C^r, D) = \prod_{t'=1}^{t} Q(z_{t'} | z_{<t'}, C'_t, C^r, D)Q(C'_t | C^r_{<t'}, C^r, D)\) and KL expectation \(Q_\phi(z_{<t'}, C^r_{<t'}) = \prod_{t'=1}^{t-1} Q(z_{t'} | C'_t | z_{<t'}, C^r_{<t'}, C^r, D)\) to simplicity.

### APPENDIX B  MODEL DETAILS

#### B.1 NPs

Every models share a basic architecture (e.g. context encoder and decoder). They have two encoders. One of them is for a global latent. It consists of 3 layers MLP with ReLU \(^{(Nair & Hinton, 2010)}\) is used as encoder and 2 layers MLP is used to encode and sample a latent. Another encoder is used for a deterministic representations on baselines and query dependent representations on ASNP. It is consisted of 6 layers MLP with ReLU activation function. Decoder is consisted of 4 layers MLP with ReLU activation function and 1 layer MLP is used to sample \(\hat{y}\) with uncertainty.

For non sequential models (NP and ANP), time is encoded as a normalized float scalar, \(e_t = 0.25 + 0.5(t/T)\), where \(T\) is the length of sequence of data. After encoding, it is appended in query as \(x' = (x, e_t)\).

For attention models (ANP and ASNP), Multihead attention is used because it showed the best performance in a variety of attention methods \(^{(Kim et al., 2019b)}\). Furthermore, ASNP has two attention modules, which shares parameters.

For sequential models (SNP and ASNP), they uses same temporal architecture for a global latent. LSTM with a default setting of TensorFlow \(^{(Abadi et al., 2016)}\) is used and the dimension of hidden unit of LSTM is \(d_r\) where \(d_r\) is the dimension of representations.

For ASNP, two RNN modules for the imaginary queries and representations is LSTM with a default setting of Tensorflow. The dimension of hidden unit of LSTM for queries is \(k + d_r\) where \(k\) is the number of imaginary context. The dimension of hidden unit of LSTM for representations is \(d_r\). The number of state of LSTM for representations is \(k \times \text{batch size}\).

The diagram for ASNP architecture is in Fig. [8]

The dimension of representation \(d_r\) is 128 and the dimension of query \(d_q\) is 1 for 1D regression and 2 for 2D regression. Note that for non sequential model, it is 2 and 3 with encoded time \(e_t\). The number of imaginary context is 25. The initial imaginary context \(C_0\) is trainable parameters. Learning rate is 0.0001 and batch size is 16 for 1D regression and 8 for 2D regression.

#### B.2 GQNs

An encoder is tower representation used in \(^{(Eslami et al., 2018)}\). A decoder is similar between models (GQN, TQGN and ATGQN) based on the decoder of CGQN \(^{(Kumar et al., 2018)}\) that is a
deterministic generative model working on auto-regressive manner. The different is inputs that is described in bellows. 

For GQN, time is encoded and appended in query as NP and ANP. To sample $z_t$, we apply a convolutional DRAW(ConvDRAW) (Gregor et al., 2015, 2016) like GQN (Kumar et al., 2018). To render $\hat{y}$, the decoder inputs $z_t$, $X_t$ and $v_t$ that is an output of the decoder. $v_t$ is averaged representation used for every target queries.

For TGQN, Temporal-ConvDRAW (Singh et al., 2019) is applied to sample $z_t$ with RNN state. We take RSSM to implement as (Singh et al., 2019). The decoder input is a set of the global latent $z_t$ and the target queries $X_t$ and RNN state $h_t$, in which, $z_t$ and $h_t$ are independent to target queries.

For ATGQN, a global latent is sampled as TGQN and a query dependent representation of ASNP is used. To make a pixel-wise path, we split scene view as pixel view with queries per each pixel. When many context are given, overlapped between context exists. We leave it to optimize batch operation. We encode the pixel-wise representation with 2 convolution layers to make same dimension with scene-wise, the dimension of which is $[\text{scene height}/4, \text{scene height}/4, 3]$. The input of decoder are $z_t$, $X_t$ and $r_t = \{r_t^i\}_{i \in (D)}$ that is query dependent representations for each target query $x_t^i$. The dimension of representation is 128. The number of steps for (Temporal)ConvDRAW to sample $z_t$ is 3 and the dimension of $z$ is 4. Note that $z_t$ is the output of the last roll-out of (Tempo-)ConvDRAW. For TGQN and ATGQN, the number of hidden unit for SSM is 40. The dimension of hidden unit on the decoder is 32 and the number of steps for auto-regressive decoding is 6 and output is cultivated. The query size is $2$ (for GQN, it is $3$ with $e_t$). The number of pseudo context is 100. Learning rate and batch size is 0.0001 and 4.

Appendix C Gaussian Process Data Set

The kernel hyper-parameters, length-scale $l$ and kernel-scale $\sigma$ are selected randomly at $t = 0$ in $[0.7, 1.2]$ and $[1.0, 1.6]$ for scenarios (a) and (b). For scenario (c), $l$ and $\sigma$ are selected randomly in $[1.2, 1.9]$ and $[1.6, 3.1]$. The true underlying dynamics of the kernel hyper-parameters $\Delta l$ and $\Delta \sigma$ are in $[−0.03, 0.03]$ and $[−0.05, 0.05]$ chosen at $t = 0$.

Appendix D Additional Experimental Results

D.1 2D Rendering Task for Scenario (A)

Additionally, we evaluate our model on moving CelebA 2D rendering task for scenario (a). The sequence length $T$ sets as 15 and the context is given to $t = 7$. The context size $n$ is randomly selected in $[1, 10]$ or 0. The target size $m$ is randomly chosen in $[1, 11 - n]$. Other environment setting is same to scenario (c).

Fig. 9 shows quantitative and qualitative results. Target NLL value of GQN is very high. On the other hand, the generation performance is not poor like the value. The reason is failure to predict the position of complex face image. ATGQN outperforms TGQN when context is given because ATGQN resolves the underfitting for overlapped region. However, from $t = 8$ on prediction without
context, ATGQN shows similar performance to TGQN. The reason is lower uncertainty due to plenty information from context.

D.2 Learning Curve on GP Task

![Figure 10: Target NLL for iteration.](image)

![Figure 11: Target NLL for wall clock time.](image)

In this section, we show target NLL for iterations (Figs. 10) and wall clock time (Figs. 11) for 1D GP data set. ASNP and ANP computation complexity is bigger than NP $O(1)$ due to attention. ANP needs $O(m \sum_{t} n_t)$ where $n_t$ is the context size at time-step $t$. Because it needs to attention to entire context in current. ASNP computation complexity is $O((n + k)m)$ for generating $r_t$ and $O((n + k)k)$ for updating the pseudo context. When the sequence of data $T$ is not long, ANP computation complexity is smaller than the complexity of ASNP. However, Fig. 11 shows ASNP quickly saturates on lower loss in same time.
APPENDIX E  QUALITATIVE RESULTS

E.1  1D regression

Figure 12: 1D GP regression examples for scenario (c). Columns are NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 5th time-step is shown here instead of every time-step.
E.2 2D regression

Figure 13: 2D moving MNIST regression examples for scenario (a). Columns are Context, Target, NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 2\textsuperscript{nd} time-step is shown here instead of every time-step.
Figure 14: 2D moving MNIST regression examples for scenario (b). Columns are Context, Target, NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 2\textsuperscript{nd} time-step is shown here instead of every time-step. It is shown as less than 5 time-steps have context because it doesn’t show every time-steps.
Figure 15: 2D moving MNIST regression examples for scenario (c). Columns are Context, Target, NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 5th time-step is shown here instead of every time-step.
Figure 16: 2D moving CelebA regression examples for scenario (a). Columns are Context, Target, NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 2nd time-step is shown here instead of every time-step.
Figure 17: 2D moving CelebA regression examples for scenario (b). Columns are Context, Target, NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 2nd time-step is shown here instead of every time-step. It is shown as less than 5 time-steps have context because it doesn’t show every time-steps.
Figure 18: 2D moving CelebA regression examples for scenario (c). Columns are Context, Target, NP, ANP, SNP and ASNP. Each row is examples at each time-step. Due to space limitations, every 5th time-step is shown here instead of every time-step.
E.3 2D SCENE RENDERING

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*Figure 19:* moving CelebA 2D scene rendering task examples for scenario (c). Columns are Image (I), Context (C), Target, GQN, TQN, ATQGN. Each row is examples at each time-step.