Information Diffusion on Social Networks

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Information Diffusion

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- Tasks
- Challenges
- Diffusion Models
- 2 The Independent Cascade Model
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 - Limits
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 - Embedded IC
 - Predictive models
 - Recurrent Neural Networks for Diffusion



- Diffusion on Networks
- Tasks
- Challenges
- Diffusion Models
- 2 The Independent Cascade Model
- 3 Deep-Learning for Diffusion

Fundamental Process on Networks:

- Capture of the dynamics
- How information transits on the network ?



Diffusion on networks

Diffusion = Iterative message passing process



- \Rightarrow Defines a diffusion **Cascade**
 - Tree structure

Diffusion on Networks

Diffusion Items

- Word of mouth / viral marketing
- Virus or diseases
- News, opinions, rumors, ...
- Topics / videos / hashtags / links
- Language models / expressions
- Behaviors
- Errors / Problems
- ...
- Diffusion Episode = Set of linked events that occur on the network through time

Diffusion

The study of diffusion dynamics has a long history:

- Agricultural practices (1943)
 - Study about the adoption of a new kind of hybrid corn by 259 lowa's farmers
 - Conclusion: the relationships network plays an important role for the adoption of new products
- Medical practices (1966)
 - Study about the adoption of new drugs by Illinois' doctors
 - Conclusion: Word of mouth is more effective than scientific studies in convincing the doctors
- Psychological effects of opinions on the entourage of persons (1958)
- Contagion of obesity (2007)
 - Having an overweight friend increases our probability of becoming obese by 57% !

- Homophily
 - Two connected users tend to have similar behaviors
- Influence
 - The behavior of a user has an impact on the future behavior of his neighborhood
- ⇒ Temporality is crucial to distinguish influence (diffusion) from homophily (recommendation)
 - If one observe relations of precedence between events: influence

Consider a network of product reviewing by users:

- Object of the diffusion: a Product
 - Nodes = Users
 - Infection of a node = a user likes the product
 - Influence relationships between users
 - ⇒ When a product is liked by this user, it then tends to be liked by these other ones in the future
- Object of the diffusion: a User
 - Nodes = Products
 - Infection of a node = an item has been liked by the user
 - Temporal recommendation
 - ⇒ When somebody liked this product, she then tends to like these related others in the future

Buzz prediction - Will the content impact an important number of users ? [Chen et al.,2013]

Source Users



Volume prediction - How many users will be eventually infected? [Tsur and Rappoport, 2012]



Infection prediction - Which users will be eventually infected? [Bourigault et al., 2016]

Source Users



Spread prediction - How will evolve the spread of the content?



Cascade prediction - Which links will follow the content?



Source prediction - Who are the sources of a given content ? [Shah and Zaman, 2010].

Infected Users



Other tasks

- Link Detection Which are the main diffusion links of the network? [Gomez-Rodriguez et al., 2011]
- Opinion Leaders Detection Who are the most influential users of the network ? [Kempe et al., 2003]
- Diffusion Maximization To whom should one give a content to maximize its spread ? [Kempe et al., 2003]
- Firefighter Problem How to stop the diffusion of a content ? [Anshelevich et al., 2009]
- ...

- Challenges
 - The diffusion cascade is usually hidden
 - We do not know who influenced whom
 - What we get is the dated (first) participation of users to the diffusion (diffusion episode)



 \Rightarrow We only know who participated in what and when

Model the diffusion dynamics of a network = Learning problem of influence relationships from incomplete data

Challenges

- Complex dynamics for rare events
 - Difficult learning
 - Stochastic models rather than deterministic ones
- Influence distributions depend on the content
 - Different behaviors w.r.t. different contents
 - *e.g.*, Paul can have a strong influence on Pierre for sport but few for politics
- Closed World Hypothesis rarely valid
 - Diffusion can take place on various media simultaneously
- Inter-dependency / concurrency of diffusion processes
 - Some process can be impacted by others
- Dynamicity of the network
 - New users / New relationships
 - Evolution of the influence relationships through time

Diffusion Models

- Models Macro : global statistics on the diffusion (size, speed)
 - Bass : adoption of a product
 - SIR : virus diffusion
- Models Micro : focus on users of the network [Kempe et al., 2003]
 - Linear Threshold (LT) : Receiver-centric
 - Independent Cascade (IC) : Transmitter-centric

Bass, 1969 Evolution of the rate of users i(t) that have adopted a product a time t:

$$\frac{\partial i}{\partial t}(t) = \underbrace{p \times (1 - i(t))}_{\text{Spontaneous Adoptions}} + \underbrace{q \times (i(t) \times (1 - i(t)))}_{\text{Word of Mouth}}$$

- p : Probability that a user adopts a product from ads
- q : probability that a user adopts a product from a neighbor
 - Bass reports values p = 0.03 and q = 0.38 on average

Epidemiological model. Each user can be in 3 different states.



- *Susceptible* : not infected by the disease;
- Infected : infected by the disease;
- *Recovered* : cured and immunized.

Evolution of the system

$$\begin{cases} \frac{\partial S}{\partial t} = -p.SI\\ \frac{\partial I}{\partial t} = p.SI - r.I\\ \frac{\partial R}{\partial t} = r.I \end{cases}$$

- *p* : transmission probability
- r : probability of cure
- \rightarrow Can also be applied on information diffusion on networks

Micro-model of diffusion

- Hypothesis: Additive Influence
- Links associated to influence weights $\theta_{i,j}$
- Nodes associated to (stochastic) thresholds γ_i
- Iterative model:



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- Micro-model of diffusion
 - Hypothesis: influences are independent events
 - Infection probabilities $\theta_{u,v}$ are defined on every edge of the graph
 - After its infection, a user *u* gets a unique chance to infect each of its successors in the network for the next step



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Continuous time

• Saito 2009 (CTIC), Gomez-Rodriguez 2011 (NetRate)...

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- Inclusion of content
 - Barbieri 2013 (TIC)
- Inclusion of users profiles
 - Guille 2012, Saito 2011...
- Concurrent Diffusions
 - Myers 2012, Bharathi 2007...
- etc...



- Learning
- Limits
- Extensions



IC: Learning the Influence Relationships

Which inputs ?

- Training set of episodes
 - Diffusion episode = List of timestamps of infection
- Graph of the network
 - Explicit relationships can help to drive the learning but...
 - Sometimes no available relationship
 - Explicit relations do not always correspond to the main influence relationships of the network [Ver Steeg et al., 2013]
 - ⇒ Diffusion Link detection approaches: e.g., NetInf [Gomez Rodriguez et al., 2010]
 - Search of the maximum spanning tree for each episode
 - Selection of the *n* links the most used by the trees
 - ⇒ Or use the complete graph of the nodes if possible $(n \times (n-1) \text{ relations})$
 - Can be restricted to links with at least one example of possible diffusion in the training set

IC: Learning the Influence Relationships

- Independent Cascade Model (IC)
 - Inference from an influence graph with probabilities defined on edges



 Infection probability for v at step t = Probability that at least one user infected at step t - 1 succeeds in influencing v:

$$P_t(v) = 1 - \prod_{u \in Preds(v) \land t_u = t-1} 1 - \theta_{u,v}$$

IC: Learning the Influence Relationships

⇒ Find parameters $\theta_{u,v}$ maximizing the model likelihood according to a training set of diffusion episodes D

[Saito et al., 2008] :

$$L(\mathcal{D}; \theta) = \prod_{D \in \mathcal{D}} \prod_{u \in D} P_{t_u^D}(u) \prod_{\substack{(u, v), u \in D \land v \in Succs(u) \land \\ ((v \notin D) \lor (v \in D \land t_v^D > t_u^D + 1))}} 1 - \theta_{u, v}$$

with
$$P_{t_u^D}(u) = 1 - \prod_{v \in Preds(u) \land t_v^D = t_u^D - 1} 1 - \theta_{v,u}$$

Or equivalently:

$$\log \left(L(\mathcal{D}; \theta) \right) = \sum_{D \in \mathcal{D}} \sum_{u \in D} \log P_{t_u^D}(u) + \sum_{\substack{(u,v), u \in D \land v \in Succs(u) \land \\ ((v \notin D) \lor (v \in D \land t_v^D > t_u^D + 1))}} \log \left(1 - \theta_{u,v} \right)$$

 \Rightarrow Difficult to maximize

Missing Information

Diffusion Episodes

- One only know when each user was infected
- Missing information: who infected whom



- If this information was available, the maximization problem would be easy
- ⇒ An Expectation-Maximization algorithm (EM) was proposed by Saito in 2008 for solving the problem

Expectation-Maximization for IC [Saito et al., 2008]

$$Q\left(\boldsymbol{\theta}; \hat{\boldsymbol{\theta}}\right) = E_{\mathbf{Z}|\mathbf{X}, \hat{\boldsymbol{\theta}}}\left[L\left((\mathbf{X}, \mathbf{Z}); \boldsymbol{\theta}\right)\right)|\hat{\boldsymbol{\theta}}\right]$$

with **Z** containing all hidden (binary) transmission outcomes.

$$P(z_{u,v}^{D} = 1|D) = \frac{\hat{\theta}_{u,v}}{\hat{P}_{t_{v}^{D}}(v)} \text{ and } P(z_{u,v}^{D} = 0|D) = 1 - \frac{\hat{\theta}_{u,v}}{\hat{P}_{t_{v}^{D}}(v)}$$

with $\hat{P}_{t_{u}^{D}}(u) = 1 - \prod_{v \in Preds(u) \land t_{v}^{D} = t_{u}^{D} - 1} 1 - \hat{\theta}_{v,u}$

Thus:

$$Q\left(\theta;\hat{\theta}\right) = \sum_{D \in \mathcal{D}} \Phi^{D}\left(\theta;\hat{\theta}\right) + \sum_{\substack{(u,v), u \in D \land v \in Succs(u) \land \\ ((v \notin D) \lor (v \in D \land t_{v}^{D} > t_{v}^{D} + 1))}} \log\left(1 - \theta_{u,v}\right)$$

with

$$\Phi^{D}\left(\theta;\hat{\theta}\right) = \sum_{\substack{(u,v)\in D^{2}, \\ v\in Succs(u) \\ \wedge t_{v}^{D} = t_{u}^{D} + 1}} \frac{\hat{\theta}_{u,v}}{\hat{P}_{t_{v}^{D}}(v)} \log(\theta_{u,v}) + \left(1 - \frac{\hat{\theta}_{u,v}}{\hat{P}_{t_{v}^{D}}(v)}\right) \log(1 - \theta_{u,v})$$
Expectation-Maximization for IC [Saito et al., 2008]

Maximization (M) of the log-likelihood expectation :

$$oldsymbol{\hat{ heta}} \leftarrow rg\max_{oldsymbol{ heta}} \left(oldsymbol{Q} \left(oldsymbol{ heta}, oldsymbol{\hat{ heta}}
ight)
ight)$$

$$\Rightarrow \text{By canceling } \frac{\partial Q\left(\theta; \hat{\theta}\right)}{\partial \theta}, \text{ we get: } \theta_{u,v}^* = \frac{\sum\limits_{D \in \mathcal{D}_{u,v}^2} \frac{\hat{\theta}_{u,v}}{\hat{P}_{t_v^D}(v)}}{|\mathcal{D}_{u,v}^2| + |\mathcal{D}_{u,v}^-|}$$
$$\mathcal{D}_{u,v}^2 = \{D \in \mathcal{D}|(u,v) \in D^2 \land t_v^D = t_u^D + 1\}$$
$$\mathcal{D}_{u,v}^- = \{D \in \mathcal{D}|u \in D \land ((v \notin D) \lor (v \in D \land t_v^D > t_u^D + 1))\}$$

 Closed-world Hypothesis

- External world can be represented as an additional node [Gruhl et al., 2004]
- Diffused content not taken into account
 - Influence distributions do not depend on what is diffused
- Information on nodes not taken into account
 - User profiles
 - Current user activities
- Time Discretization
 - Diffusion proceeds in steps

IC : Time Discretization

- IC learning requires to gather events per time period for learning
 - Infection of v by u only possible at step $t_u^D + 1$
 - ⇒ Too long steps : too many events in the same steps (no possible influence)
 - \Rightarrow Too short steps : many "holes" in the diffusion process
 - Isolated users with no possible explanation
 - Even if we remove empty steps, very strong assumptions on the diffusion:



Observed Diffusion Episode

Possible Cascade Structures for Different Sizes of Time-step

Continuous Time Diffusion



- Two main variants of IC propose to consider continuous time delays of infection:
 - NetRate [Gomez-Rodriguez et al., 2011]
 - CTIC [Saito et al., 2009]

Continuous Time Diffusion

- NetRate [Gomez-Rodriguez et al., 2011]
 - Definition of probability distributions which decrease with time (Exponential, Power, Raighley, etc.)
 - e.g., Exponential Distribution: $f(t_j | t_i; \theta_{i,j}) = \theta_{i,j} \exp^{-\theta_{i,j}(t_j t_i)}$
 - Only one parameter per link to control:
 - Influence strength
 - Influence delay
 - + Convex optimization problem
 - Every infection happens, some after a maximal time T
 - The choice of T can be difficult
 - A slower influence does not necessarily imply a less frequent one
- CTIC [Saito et al., 2009]
 - 2 types of parameters per link
 - Influence probability $k \in]0, 1[$
 - Delay parameter $r \in \mathbb{R}^+$
 - Probability density that *i* infects *j* at time t_i^D :

 $f(t_j|t_i; k_{i,j}; r_{i,j}) = k_{i,j}r_{i,j} \exp^{-r_{i,j}(t_j^D - t_i^D)}$

- + A more flexible model
- But more complex to optimize \Rightarrow EM algorithm

Learning Diffusion Models in Practice

- Continuous Time Diffusion
 - Very effective when infection delay regularities can be observed but...
 - Such regularities are rarely observed from social data
 - ⇒ The variability on delays can strongly limit the ability of extracting influence tendencies
- Relaxation of IC: Delay-Agnostic IC [Lamprier et al., 2015]
 - No time discretization
 - Uniform time delays
 - + More flexible than IC (×10 more effective on social data)
 - More realistic than continuous models (performs at least as well as CTIC on social data)
 - + Greatly simpler than CTIC
 - Infection times cannot be predicted



DAIC

Log-likelihood of DAIC:

$$\mathcal{L}(\theta; \mathcal{D}) = \sum_{D \in \mathcal{D}} \left(\sum_{v \in D} \log P_{t_v^D}(v) + \sum_{v \notin D} \sum_{u \in D} \log(1 - \theta_{u,v}) \right)$$

with $P_{t_v^D}(v) = 1 - \prod_{u \in Preds(v) \land t_u^D < t_v^D} 1 - \theta_{u,v}$

Update-rule for DAIC :

$$\theta_{u,v}^* = \frac{\sum\limits_{\boldsymbol{D}\in\mathcal{D}_{u,v}^+} \frac{\hat{\theta}_{u,v}}{\hat{\boldsymbol{P}}_{t_v}^{-}(v)}}{|\mathcal{D}_{u,v}^+| + |\mathcal{D}_{u,v}^-|}$$

With:

$$\begin{aligned} \mathcal{D}_{u,v}^+ = & \{ D \in \mathcal{D} | (u, v) \in D^2 \land t_v^D > t_u^D \} \\ \mathcal{D}_{u,v}^- = & \{ D \in \mathcal{D} | u \in D \land v \not\in D \} \end{aligned}$$

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Learning bias of IC (increased with DAIC):



Observed Diffusion Episode

Infered probabilities

Learning bias of IC (increased with DAIC):



• Rare pairs (u, v) can easily obtain $\theta_{u,v} = 1.0 \dots$

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- .. and can make more frequent pairs (u, v) converge to $\theta_{u,v} = 0.0$

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- ⇒ Maximum likelihood reached with several parameters set to 1 (overfitting)
- ⇒ Rare users have a great impact on the extracted relationships

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DAIC Regularization

- Influence is a rare event
 - Very high probabilities for $\theta_{u,v}$ are unlikely
- \Rightarrow Introduction of an exponential prior [Lamprier et al., 2015]:

$$p(heta) = \prod_{ heta_{u,v}} \lambda e^{-\lambda heta_{u,v}}$$

Maximum a Posteriori:

$$heta^* = rg\max_{ heta} \mathcal{L}(heta; \mathcal{D}) - \lambda \sum_{ heta_{u,v}} heta_{u,v}$$

- Favors sparse influence networks
- \Rightarrow Adaptation of the Saito's EM

Information Diffusion

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 - Predictive models
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Embedded IC

Representation Learning

Project items in a continuous space in such a way that *relationships* between items are modeled by *distances* (or similarities) between their representations in this space

- ⇒ Obtain a more compact model
- \Rightarrow Infer new relationships



- Each user *i* is associated to a projection $z_i \in \mathbb{R}^d$
- The transmission probability $\theta_{i,j}$ becomes a function:

$$\theta_{i,j}=f(z_i,z_j)$$

- Less parameters, $\mathcal{O}(N)$ rather than $\mathcal{O}(N^2)$
- Inclusion of correlations between links of the network:
 - Transitive relationships (cohesive communities)
 - Similar users tend to impact the same other users (bimodal communities)
 - ightarrow Naturally modeled by the use of a representation space



Algorithm

- Influence is an asymmetric relationship
 - Each user *i* is associated to *two* projections *z_i* (transmitter projection) and ω_i (receptor projection) in ℝ^d
 - The transmission probability $\theta_{i,j}$ becomes a function:

$$\theta_{i,j} = f(z_i, \omega_j) = \frac{1}{1 + \exp\left(z_i^{(0)} + \omega_j^{(0)} + ||z_i^{(1..d)} - \omega_j^{(1..d)}||^2\right)}$$

- Inter-dependent probability values: no analytic solution for the maximization step
- $\rightarrow\,$ GEM: the maximization is replaced by a step of stochastic gradient ascent

Embedded IC: Example



Iteration 1:

- Episode : {(A, 1); (B, 2); (C, 2); (D, 3); (E, 3); (F, 4)}
- User : D (infected)
- Infected predecessors: {*A*, *B*, *C*}

Embedded IC: Example



Iteration 2 :

- Episode : {(*B*, 1); (*F*, 2); (*D*, 5)}
- User : A (non infected)
- Infected predecessors : {*B*, *F*, *D*}

Embedded IC: Example



Iteration 3 :

- Episode : {(*C*, 1); (*B*, 2); }
- User : B (infected)
- Infected predecessors : {*C*}

Influence links detection

- On the Memetracker corpus:
 - Evaluation on the ability for assigning high transmission probabilities to known relationships
 - Ranking of the links (u_i, u_j) according to f(z_i, ω_j)
 - Precision-Recall curves:



Limits of iterative approaches

- Iterative models effective to describe diffusion processes but...
- ... Low robustness w.r.t. network evolutions [Najar et al., 2012]
- ... Hard to learn for large networks
- ... Over-fitting risks
- ... Complex estimations of infection probabilities (Monte-Carlo simulations [Bota et al., 2013] or Diffusion kernels [Rosenfeld et al., 2016])
- \Rightarrow Non-iterative approaches for diffusion prediction
 - Focus on mapping final states from inital ones.
 - $C^D = f_{\theta}(S^D)$, with S^D and C^D respectively the source and final contamination states for the episode D

A first non-iterative approach

- Discriminative Model from a set of sources [Najar et al., 2012]
 - Input = Binary vector $S^D \in \{0, 1\}^{|U|}$, with $S^D_i = 1$ if *i* is in the sources of *D*
 - Output = Binary vector C^D ∈ {0; 1}^{|U|}, with C^D_i = 1 if *i* is in the final infection of D
- Logistic Regression

$$egin{aligned} & heta^* = rg\max_{ heta} \sum_{D \in \mathcal{D}} \sum_{i \in U} C_i^D \log(rac{1}{1+e^{-f_ heta(i,S^D)}}) + \ &(1-C_i^D) \log(1-rac{1}{1+e^{-f_ heta(i,S^D)}}) \end{aligned}$$

• Various possible functions *f* (dot product, neural network, etc...)

- Projection in a continuous latent space [Bourigault et al., 2014]
 - Diffusion modeled as a heat diffusion process in the space



- The temperature T(u_i, t) of u_i at time t renders its propensity of infection
- The heat starts from the source

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Heat equation :

$$\begin{cases} \frac{\partial T}{\partial t} = \Delta_x T\\ f(x,0) = f_0(x) \end{cases}$$

Solution when the source is at x_0 :

$$T_{X_0}(x,t) = (4\pi t)^{-\frac{n}{2}} e^{-\frac{||x_0-x||^2}{4t}}$$

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 $\to\,$ Find a representation ${\cal Z}$ of the users such that observed diffusion can be explained as a heat kernel starting from the source

$$\mathcal{U} = (u_1, ..., u_N) \rightarrow \mathcal{Z} = (z_1, ..., z_N) \subset \mathbb{R}^D$$

Projection in a contiunous latent space [Bourigault et al., 2014]

• For an episode *D* whose source is s^{D} :

•
$$\forall (u, v), t_u^D < t_v^D \Rightarrow \forall t \ T_{s^D}(u, t) > T_{s^D}(v, t)$$

• In the latent space \rightarrow geometric constraint:

• $\forall (u, v), t_u^D < t_v^D \Rightarrow ||z_{s^D} - z_u|| < ||z_{s^D} - z_v||$

 \Rightarrow Loss Function:

$$\begin{split} \Delta_{rank}(\mathcal{Z},\mathcal{D}) &= \sum_{D \in \mathcal{D}} \sum_{\substack{u,v \\ t^{c}(u) < t^{c}(v)}} max(0,1 - (||z_{s^{D}} - z_{v}||^{2} - ||z_{s^{D}} - z_{u}||^{2})) \\ &+ \sum_{u,v \in D \times \bar{D}} max(0,1 - (||z_{s^{D}} - z_{v}||^{2} - ||z_{s^{D}} - z_{u}||^{2})) \end{split}$$

Optimization by stochastic gradient descent on \mathcal{Z} .

Diffusion as a heat process

• Projection of users of **Digg** in 2 dimensions :



- + Capture of regularities between extracted relationships \Rightarrow better generalization
- + Possibility to include the propagated content

Heat Diffusion: Inclusion of the Content

- Hypothesis : The diffused content impacts the diffusion dynamics
 - Translation of the source according to the content



- Similar learning:
 - Simultaneous learning of the translation function f_{θ} and the projections \mathcal{Z}
 - Optimization by stochastic gradient ascent

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Heat diffusion: iterative version

Chain reaction : Each infected user starts emitting heat from its infection time



- \Rightarrow Dynamic model
- \Rightarrow Infection time prediction
- \Rightarrow Dealing with multiple sources

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Recurrent Neural Networks for Diffusion



- Diffusion episodes could be seen as sequences
 - Recurrent Neural Networks are well suited for dealing with sequences
 - ⇒ RNN could be used to consider the history of events to predict the future events

Recurrent Neural Networks for Diffusion

- However, direct application of RNN does not well perform for diffusion
- ⇒ Not sequences but trees



- Should the prediction of J be impacted by the previous observation of D ?
 - ⇒ Cross-dependence of infections

Recurrent Neural Networks for Diffusion

- RNN based on Attention Learning
 - DeepCas [Li et al., 2017]



Figure 1: The end-to-end pipeline of DeepCas.

• CYAN-RNN [Wang et al., 2017]



 \Rightarrow RNN IC with MCMC / Variational inference

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