## 1 Motivating examples




Left: Figure by Chenhao Tan. Is a user more influenced by their "home language" or their "current environment"? A language model is constructed from a user $u$ posting in $\mathrm{r} / \mathrm{food}$. We compare the Jensen-Shannon divergence ( y -axis) of this language model against (1) self, a language model built on that $u$ 's postings in $\mathrm{r} / \mathrm{movie}$, and against (2) random, a language model built from some other randomly drawn user $\hat{u}$ posting in r /food. (The x -axis is for different choices of vocabulary size. Note that it is not a linear scale.)

Right: figure 6(a) in No country for old members: User lifecycle and linguistic change in online communities, Danescu-Niculescu-Mizil et al., WWW 2013. (Title is a clickable link.)

## 2 Measuring the difference between two "single-word" distributions

### 2.1 Vocabulary issues

We will restrict attention to language models where it is sensible to consider an induced distribution, a "next-singleitem" distribution, on just $V$.

But what is a "word?"
Two sets from a preliminary analysis by a student in class:
yahoo, 2000, re, guys, yahoo.com, kind, won, thought, $\%$, le, street, provider, series, night, where, don, august, dorland, percent, cents, in, partnerships, first, went, down, water, officer, nov., might, stocks, wrote, another, car, probably, reserved, jane, doing, la, story, ?, care, profits, told, like, god, *, friend, get, one, fund, merger, fastow, two, that, pretty, back, much, news, they, good, ., u.s., ventures, game, executives, thanksgiving, dow, house, raised, executive, chief, times, almost, funding, little, a, after, says, when, billion, tell, up, could, life, thing, capital, former, ever, - , still, ceo, big, man, partners, some, fell, even, then, got, how,
incumbent, warrant, fate, dolores, $1=\mathrm{ike}$, ups, counts, on=, distinction, iv, stations, witter, hewlett, maley, voting, 11:31, =market, idaho, isthat, unregulated, unbelievable, worship, holden, powergen, exclusively, canal, promptly, ramirez, spun, unlimited, embarrassment, mines, competitiveness, jason.leopold, desire, citi, instructed, aronowitz/hou/ect, pastoria, appointment, 11:09, noble, errol, 7,500, kathleen, reversal, metering, totake, brink, sits, monique, rep, insult, nasty, taxation, proves, followers, listening, 10:20, thestate, 9:12, minimal, icould, 12, bcf, protections, advancing, 24., studio, relevantaffiliate , whats, shoot, 12:26, deposit, 135, 11:40, unhappy, gibson, grief, eugene, hunt, totals, handles, endless, pge.com, pot, ranch, evident, feed, mich., 77, georgia, frustrated, swift, 97, scottsdale, fidelity, wreck, coles, attorney-client, 77002, rents, printing, 2:20, thesame, weeks=, thave, improved, = this, accompanied, day-to-day, since=, lag, checks, strengthened

We restrict attention to $q(\cdot)$ and $r(\cdot)$ over "vocabulary" $V=\left\{v_{i}\right\}$. We write $q_{i}$ and $r_{i}$ for $q\left(v_{i}\right)$ and $r\left(v_{i}\right)$.

### 2.2 Examining the behavior of various distance functions

The surprisal ${ }^{1}$ :

$$
\begin{equation*}
-\log \left(r_{i}\right)=\log \frac{1}{r_{i}} \tag{1}
\end{equation*}
$$

can be thought of as how surprised we should be from the perspective of using $r$ as a model to see $v_{i}$, or $r$ 's surprisedness or surprisingness for $v_{i}$. The base of the $\log$ is customarily taken to be 2 , which makes this surprisingness number interpretable as a number of bits of information. ${ }^{2}$

### 2.2.1 Cross-entropy

If we considered the "reference" distribution to be $q$, then the cross-entropy

$$
\begin{equation*}
H(q \| r)=\sum_{i} q_{i} \log \frac{1}{r_{i}} \tag{2}
\end{equation*}
$$

is the expected surprisedness for $r$ with respect to reference distribution $q$.
If the "reference" distribution is taken to be the one induced from the empirical counts from a sample $S=$ $w_{1} w_{2} \ldots$, where each $w_{k} \in V$ and the length of the sample is $L$, then this can be refactored as:

$$
\begin{equation*}
\hat{H}_{S}(r)=\frac{1}{L} \sum_{k=1}^{L} \log \frac{1}{r\left(w_{k}\right)} \tag{3}
\end{equation*}
$$

### 2.2.2 KL-Divergence

$$
\begin{equation*}
D(q \| r)=\sum_{i} q_{i} \log \frac{q_{i}}{r_{i}} \tag{4}
\end{equation*}
$$

### 2.2.3 Jensen-Shannon divergence

See Lin, Jianhua. 1991. Divergence measures based on the Shannon entropy. IEEE Transactions on Information Theory 37(1): 145-151. Let $\operatorname{avg}_{q, r}$ be the average distribution between $q$ and $r$.

$$
\begin{equation*}
J S(q, r)=\frac{1}{2}\left[D\left(q \| \operatorname{avg}_{q, r}\right)+D\left(r \| \operatorname{avg}_{q, r}\right)\right] \tag{5}
\end{equation*}
$$

### 2.2.4 Skew divergence

See Lee, Lillian. 1999. Measures of distributional similarity. In Proceedings of the ACL, 25-32.

$$
\begin{equation*}
\operatorname{skew}_{\beta}(q \| r)=D(q \| \beta \cdot r+(1-\beta) q) \tag{6}
\end{equation*}
$$

Values used include $\beta=.99$.

[^0]
[^0]:    ${ }^{1}$ According to Wikipedia, the term was coined in Tribus, 1961, Thermostatics and Thermodynamics
    ${ }^{2}$ Indeed, a much more common interpretation of equation 1 is as a number of bits needed to encode $v_{i}$ assuming the distribution $r$ over $V$.

