Efficient Bayesian Inference of Sigmoidal Gaussian Cox Processes

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Editor:

Abstract

We present an approximate Bayesian inference approach for estimating the intensity of an inhomogeneous Poisson process, where the intensity function is modelled using a Gaussian process (GP) prior via a sigmoid link function. Augmenting the model using a latent marked Poisson process and Pólya–Gamma random variables we obtain a representation of the likelihood which is conjugate to the GP prior. We approximate the posterior using a free-form mean field approximation together with the framework of sparse GPs. Furthermore, as alternative approximation we suggest a sparse Laplace approximation of the posterior, for which an efficient expectation–maximisation algorithm is derived to find the posterior’s mode. Results of both algorithms compare well with exact inference obtained by a Markov Chain Monte Carlo sampler and standard variational Gauss approach, while being one order of magnitude faster.

Keywords: Poisson process; Cox process; Gaussian process; data augmentation; variational inference

1. Introduction

Estimating the intensity rate of discrete events over a continuous space is a common problem for real world applications such as modeling seismic activity (Ogata, 1998), neural data (Brillinger, 1988), forestry (Stoyan and Penttinen, 2000) and so forth. A particularly common approach is a Bayesian model based on a so-called Cox process (Cox, 1955). The observed events are assumed to be generated from a Poisson process, whose intensity function is modeled as another random process with a given prior probability measure. The problem of inference for such type of models has also attracted interest in the Bayesian machine learning community in recent years. Møller et al. (1998); Brix and Diggle (2001); Cunningham et al. (2008) assumed that the intensity function is sampled from a Gaussian Process (GP) prior (Rasmussen and Williams, 2006). However, to restrict the intensity function of the Poisson process to nonnegative values, a common strategy is to choose a nonlinear link function which takes the GP as its argument and returns a valid intensity. Based on the success of variational approximations to deal with complex Gaussian process models, the inference problem for such Poisson models has attracted considerable interest in the machine learning community.
While powerful black–box variational Gaussian inference algorithms are available which can be applied to arbitrary link–functions, the choice of link–functions is not only crucial for defining the prior over intensities but can also be important for the efficiency of variational inference. The ‘standard’ choice of Cox processes with an exponential link function was treated in (Hensman et al., 2015). However, variational Gaussian inference for this link function has the disadvantage that the posterior variance becomes decoupled from the observations (Lloyd et al., 2015). 1 An interesting choice is the quadratic link function of (Lloyd et al., 2015) for which integrations over the data domain, which are necessary for sparse GP inference, can be (for specific kernel) computed analytically. 2 For both models, the minimisation of the variational free energies is performed by gradient descent techniques.

In this paper we will deal with approximate inference for a model with a sigmoid link–function. This model was introduced by (Adams et al., 2009) together with a MCMC sampling algorithm which was further improved by (Gunter et al., 2014) and (Teh and Rao, 2011). Kirichenko et al. (2015) have shown that the model has favourable (frequentist) theoretical properties provided priors and hyperparameters are chosen appropriately. In contrast to a direct variational Gaussian approximation for the posterior distribution of the latent function, we will introduce an alternative type of variational approximation which is specially designed for the sigmoidal Gaussian Cox process. We build on recent work on Bayesian logistic regression by data augmentation with Pólya–Gamma random variables (Polson et al., 2013). This approach was already used in combination with GPs (Linderman et al., 2015; Wenzel et al., 2017), for stochastic processes in discrete time (Linderman et al., 2017), and for jump processes (Donner and Opper, 2017). We extend this method to an augmentation by a latent, marked Poisson process, where the marks are distributed by a Pólya–Gamma distribution. 3 In this way, the augmented likelihood becomes conjugate to a GP distribution. Using a combination of a mean–field variational approximation together with sparse GP approximations (Csató et al., 2002; Csató, 2002; Titsias, 2009) we obtain explicit analytical variational updates leading to fast inference. In addition, we show that the same augmentation can be used for the computation of the maximum a posteriori (MAP) estimate by an expectation–maximisation (EM) algorithm. This can be used to obtain a Laplace approximation to the unaugmented posterior.

The paper is organised as follows: In section 2, we introduce the sigmoidal Gaussian Cox process model and its transformation by the variable augmentation. In section 3, we derive a variational mean field method and an EM–algorithm to obtain the MAP estimate, followed by the Laplace approximation of the posterior. Both methods are based on a sparse GP approximation to make the infinite dimensional problem tractable. In section 4, we demonstrate the performance of our method on synthetic data sets and compare with the results of a Monte Carlo sampling method for the model and the variational approximation of Hensman et al. (2015), which we modify to solve the Cox–process model with the scaled sigmoid link function. Then we show application of our mean–field method to real data. Section 5 presents a discussion and an outlook.

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1. Samo and Roberts (2015) propose an efficient approximate sampling scheme.
2. For a frequentist nonparametric approach to this model, see (Flaxman et al., 2016).
3. For a different application of marked Poisson processes, see (Lloyd et al., 2016).
2. The Inference problem

We assume that \( N \) events \( X = \{x_n\}_{n=1}^{N} \) are generated by a Poisson process. Each point \( x_n \) is a \( d \)-dimensional vector in the compact domain \( S \subset \mathbb{R}^d \). The goal is to infer the varying intensity function \( \Lambda(x) \) (the mean measure of the process) for all \( x \in S \) based on the likelihood

\[
L(X|\Lambda) = \exp \left( -\int_{S} \Lambda(x) dx \right) \prod_{n=1}^{N} \Lambda(x_n),
\]

which is equal (up to a constant) to the density of a Poisson process having intensity \( \Lambda \) (see Appendix C and (Konstantopoulos et al., 2011)) with respect to a Poisson process with unit intensity. In a Bayesian framework, a prior over the intensity makes \( \Lambda \) a random process. Such a doubly stochastic point process is called Cox process (Cox, 1955). Since one needs \( \Lambda(x) \geq 0 \), Adams et al. (2009) suggested a reparametrization of the intensity function by \( \Lambda(x) = \lambda \sigma(g(x)) \), where \( \sigma(x) = (1 + e^{-x})^{-1} \) is the sigmoid function and \( \lambda \) is the maximum intensity rate. Hence, the intensity \( \Lambda(x) \) is positive everywhere, for any arbitrary function \( g(x) : S \to \mathbb{R} \) and the inference problem is to determine this function. Throughout this work we assume that \( g(\cdot) \) will be modelled as a GP (Rasmussen and Williams, 2006) and the resulting process is called sigmoidal Gaussian Cox process. The likelihood for \( g \) becomes

\[
L(X|g, \lambda) = \exp \left( -\int_{S} \lambda \sigma(g(x)) dx \right) \prod_{n=1}^{N} \lambda \sigma(g_n),
\]

where \( g_n = g(x_n) \). For Bayesian inference we define a GP prior measure \( P_{\text{GP}} \) with zero mean and covariance kernel \( k(x, x') : S \times S \to \mathbb{R}^+ \). \( \lambda \) has as prior density (with respect to the ordinary Lebesgue measure) \( p(\lambda) \) which we take to be a Gamma density with shape- and rate parameter \( \alpha_0 \) and \( \beta_0 \), respectively. Hence, for the prior we get product measure \( dP_{\text{prior}} = dP_{\text{GP}} \times p(\lambda) d\lambda \). The posterior density \( p \) (with respect to the prior) is given by

\[
p(g, \lambda | X) = \frac{dP_{\text{posterior}}(g, \lambda | X)}{dP_{\text{prior}}(g, \lambda | X)} = \frac{L(X|g, \lambda)}{\mathbb{E}_{P_{\text{prior}}}[L(X|g, \lambda)]}.
\]

The normalising expectation in the denominator on the right hand side is with respect to the probability measure \( P_{\text{prior}} \). To deal with the infinite dimensionality of GPs and Poisson processes we require a minimum of extra notation. We introduce densities or Radon–Nikodým derivatives such as defined in Equation (2) (see Appendix C or to the work of Matthews et al. (2016)) with respect to infinite dimensional measures by boldface symbols \( p(z) \). On the other hand, \( p(z) \) denotes densities in the ‘classical’ sense, which means they are with respect to Lebesgue measure \( d\mu \).

Bayesian inference for this model is known to be doubly intractable (Murray et al., 2006), since the likelihood in Equation (1) contains the integral of \( g \) over the space \( S \) in the exponent and and the normalisation of the posterior in Equation (2) requires calculating expectation of Equation (1). In addition inference is hampered by the fact, that likelihood (1) depends non–linear on \( g \) (through sigmoid and exponent of sigmoid). In the following we tackle this by an augmentation scheme for the likelihood, such that it becomes conjugate to a GP prior and we subsequently can derive an analytic form of a variational posterior given one simple mean field assumption (Section 3).
2.1 Data augmentation I: Latent Poisson process

We will briefly introduce a data augmentation scheme by a latent Poisson process which forms the basis of the sampling algorithm of Adams et al. (2009). We will then extend this method further to an augmentation by a marked Poisson process. We focus on the exponential term in Equation (1). Utilizing the well known property of the sigmoid that \( \sigma(x) = 1 - \sigma(-x) \) we can write

\[
\exp \left( - \int_S \lambda \sigma(g(x)) dx \right) = \exp \left( - \int_S (1 - \sigma(-g(x))) \lambda dx \right).
\]

The left hand side has the form of a characteristic functional of a Poisson process. Generally, for a random set of points \( \Pi_Z = \{ z_m : z_m \in Z \} \) on a space \( Z \) and applied to a function \( h(z) \), this is defined as

\[
\mathbb{E}_{P_\Lambda} \left[ \prod_{z_m \in \Pi_Z} e^{h(z_m)} \right] = \exp \left( - \int_Z (1 - e^{h(z)}) \Lambda(z) dz \right),
\]

where \( P_\Lambda \) is the probability measure of a Poisson process with intensity \( \Lambda(z) \). Equation (4) can be derived by Campbell’s theorem (see Appendix A and (Kingman, 1993, chap. 3)) and identifies a Poisson process uniquely.

Setting \( h(z) = \ln \sigma(-g(z)) \), and \( Z = S \), and combining Equation (3) and (4) we obtain the likelihood used by Adams et al. (2009, Eq. 4). However, in this work we make use of another augmentation, before invoking Campbell’s theorem. This will result in a likelihood which is conjugate to the model priors and further simplifies inference.

2.2 Data augmentation II: Pólya–Gamma variables and marked Poisson process

Following Polson et al. (2013) we represent the inverse of the hyperbolic cosine as a scaled Gaussian mixture model

\[
cosh^{-b}(z/2) = \int_0^\infty e^{-\frac{z^2}{2}\omega} p_{\text{PG}}(\omega|b,0) d\omega,
\]

where \( p_{\text{PG}} \) is a Pólya–Gamma density (Appendix B). We further define the tilted Pólya–Gamma density by

\[
p_{\text{PG}}(\omega|b,c) \propto e^{-\frac{c^2}{2}\omega} p_{\text{PG}}(\omega|b,0),
\]

where \( b > 0 \) and \( c \) are parameters. We will not need an explicit form of this density, since the subsequently derived inference algorithms will only require the first moments. Those can be obtained directly from the moment generating function, which can be calculated straightforwardly from Equation (5) and (6) (see Appendix B). Equation (5) allows us to rewrite the sigmoid function as

\[
\sigma(z) = \frac{e^{z^2}}{2 \cosh(z^2)} = \int_0^\infty e^{f(\omega,z)} p_{\text{PG}}(\omega|1,0) d\omega,
\]
where we define
\[ f(\omega, z) = z - \frac{z^2}{2} \omega - \ln 2. \]

Setting \( z = -g(x) \) in Equation (3) and substituting Equation (7) we get
\[
\exp \left( -\int_{\mathcal{S}} \lambda (1 - \sigma(-g(x))) dx \right) = \exp \left( -\int_{\mathcal{S} \times \mathbb{R}^+} \left( 1 - e^{f(\omega, -g(x))} \right) p_{PG}(\omega|1, 0) \lambda d\omega dx \right).
\] (8)

Finally, we apply Campbell’s theorem (Equation (4)) to Equation (8). The space is a product space \( \mathcal{Z} = \hat{\mathcal{S}} = \mathcal{S} \times \mathbb{R}^+ \) and the intensity \( \Lambda(x, \omega) = \lambda p_{PG}(\omega|1, 0) \). This results in the final representation of the exponential in Equation (8)
\[
\exp \left( -\int_{\mathcal{S}} \left( 1 - e^{f(\omega, -g(x))} \right) \Lambda(x, \omega) d\omega dx \right) = \mathbb{E}_{P_{\Lambda}} \left[ \prod_{(x, \omega)_m \in \Pi_{\hat{\mathcal{S}}}} e^{f(\omega_m, -g_m)} \right].
\]

Interestingly, the new Poisson process \( \Pi_{\hat{\mathcal{S}}} \) with measure \( P_{\Lambda} \) has the form of a marked Poisson process (Kingman, 1993, chap. 5), where the latent Pólya-Gamma variables \( \omega_m \) denote the ‘marks’ being independent random variables at each location \( x_m \). It is straightforward to sample such processes by first sampling the inhomogeneous Poisson process on domain \( \mathcal{S} \) (for example by ‘thinning’ a process with constant rate (Lewis and Shedler, 1979; Adams et al., 2009)) and then drawing a mark \( \omega \) on each event independently from the density \( p_{PG}(\omega|1, 0) \).

Finally, using the Pólya–Gamma augmentation also for the discrete likelihood factors corresponding to the observed events in Equation (1) we obtain the following joint likelihood of the model
\[
L(\mathcal{X}, \omega_N, \Pi_{\hat{\mathcal{S}}}, g, \lambda) \triangleq \frac{dP_{\text{joint}}}{dP_{\text{aug}}} (\mathcal{X}, \omega_N, \Pi_{\hat{\mathcal{S}}}, g, \lambda)
\]
\[
= \prod_{(x, \omega)_m \in \Pi_{\hat{\mathcal{S}}}} e^{f(\omega_m, -g_m)} \prod_{n=1}^{N} \lambda e^{f(\omega_n, g_n)},
\] (9)

where we define the prior measure of augmented variables as \( P_{\text{aug}} = P_{\Lambda} \times P_{\omega_N} \) and where \( \omega_N = \{\omega_n\}_{n=1}^{N} \) are the Pólya–Gamma variables for the observations \( \mathcal{X} \) with the prior measure \( dP_{\omega_N} = \prod_{n=1}^{N} p(\omega_n|1, 0) d\omega_n \). This augmented representation of the likelihood contains the function \( g(\cdot) \) only linearly and quadratically in the exponents and is thus conjugate to the GP prior of \( g(\cdot) \). Note that the original likelihood in Equation (1) can be recovered by \( \mathbb{E}_{P_{\text{aug}}} [L(\mathcal{X}, \omega_N, \Pi_{\hat{\mathcal{S}}}, g, \lambda)] = L(\mathcal{X}|g, \lambda) \).

3. Inference in the augmented space

Based on the augmentation we define a posterior density for the joint model with respect to the product measure \( P_{\text{prior}} \times P_{\text{aug}} \)
\[
p(\omega_N, \Pi_{\hat{\mathcal{S}}}, g, \lambda|\mathcal{X}) \triangleq \frac{dP_{\text{posterior}}}{d(P_{\text{prior}} \times P_{\text{aug}})} (\omega_N, \Pi_{\hat{\mathcal{S}}}, g, \lambda|\mathcal{X})
\]
\[
= \frac{L(\mathcal{X}, \omega_N, \Pi_{\hat{\mathcal{S}}}|g, \lambda)}{L(\mathcal{X})},
\] (10)
where the denominator is the marginal likelihood \( L(\mathcal{X}) = \mathbb{E}_{P_{\text{prior}} \times P_{\text{aug}}} \left[ L(\mathcal{X}, \omega_N, \Pi_{\hat{S}} | g, \lambda) \right] \). The posterior density of Equation (10) could be sampled using Gibbs sampling with explicit, tractable conditional densities. Similar to the variational approximation in the next section, one can show that the conditional measure of the point sets \( \Pi_{\hat{S}} \) and the variables \( \omega_N \), given the function \( g(\cdot) \) and maximal intensity \( \lambda \) is a product of a specific marked Poisson process and independent (tilted) Pólya–Gamma densities. On the other hand, the distribution over function \( g(\cdot) \) conditioned on \( \Pi_{\hat{S}} \) is a Gaussian process. Note, however, one needs to sample this GP only at the finite points \( x_m \) in the random set \( \Pi_{\hat{S}} \) and the fixed set \( \mathcal{X} \).

3.1 Variational mean–field approximation

For variational inference one assumes that the desired posterior probability measure belongs to a family of distributions for which the inference problem is tractable. Here we make a simple structured mean field assumption in order to fully utilise its conjugate structure: We approximate the posterior measure by

\[
P_{\text{posterior}}(\omega_N, \Pi_{\hat{S}}, g, \lambda | \mathcal{X}) \approx Q_1(\omega_N, \Pi_{\hat{S}}) \times Q_2(g, \lambda),
\]

meaning that the dependencies between the Pólya–Gamma variables \( \omega_N \) and the marked Poisson process \( \Pi_{\hat{S}} \) on the one hand, and the function \( g \) and the maximal intensity \( \lambda \) on the other hand, are neglected. As we will see in the following, this simple mean–field assumption allows us to derive the posterior approximation analytically.

The variational approximation is optimised by minimising the Kullback–Leibler divergence between exact and approximated posteriors. Introducing approximate likelihoods by

\[
q_1(\omega_N, \Pi_{\hat{S}}) = \frac{dQ_1}{dP_{\text{aug}}}(\omega_N, \Pi_{\hat{S}}), \quad q_2(g, \lambda) = \frac{dQ_2}{dP_{\text{prior}}}(g, \lambda).
\]

This is equivalent to maximising the lower bound on the marginal likelihood of the observations

\[
\mathcal{L}(q) = \mathbb{E}_Q \left[ \log \left\{ \frac{L(\mathcal{X}, \omega_N, \Pi_{\hat{S}} | g, \lambda)}{q_1(\omega_N, \Pi_{\hat{S}})q_2(g, \lambda)} \right\} \right] \leq \log L(\mathcal{X}).
\]

where \( Q \) is the probability measure of the variational posterior in Equation (11). Using standard arguments for mean field variational inference (Bishop, 2006, chap. 10) and Equation (11), one can then show that the optimal factors satisfy

\[
\ln q_1(\omega_N, \Pi_{\hat{S}}) = \mathbb{E}_{Q_2} \left[ \log L(\mathcal{X}, \omega_N, \Pi_{\hat{S}} | g, \lambda) \right] + \text{const.}
\]

\[
\ln q_2(g, \lambda) = \mathbb{E}_{Q_1} \left[ \log L(\mathcal{X}, \omega_N, \Pi_{\hat{S}} | g, \lambda) \right] + \text{const.}
\]

respectively. These results lead to an iterative scheme for optimising \( q_1 \) and \( q_2 \) in order to increase the lower bound in Equation (12) in every step. From the structure of the likelihood one derives two further factorisations:

\[
q_1(\omega_N, \Pi_{\hat{S}}) = q_1(\omega_N)q_1(\Pi_{\hat{S}}),
\]

\[
q_2(g, \lambda) = q_2(g)q_2(\lambda),
\]

where the densities are defined with respect to the measures \( dP(\omega_N), dP_\Lambda, dP_{\text{GP}}, \) and \( p(\lambda)d\lambda \) respectively. The subsequent section describes these updates explicitly.
Sigmoidal Gaussian Cox Process Inference

**Optimal Pólya–Gamma density** Following Equation (13) and (15) we obtain

\[
q_1(\omega_N) = \prod_{n=1}^{N} \exp \left( \frac{1}{2} c_1^{(n)} / \omega_n \right) = \prod_{n=1}^{N} p_{\text{PG}} \left( \omega_n | 1, c_1^{(n)} \right),
\]

where the factors are *tilts* of the prior Pólya-Gamma densities (see Equation (6) and Appendix B) with \(c_1^{(n)} = \sqrt{\mathbb{E}_{Q_2}[g_m^2]}\). By simple density transformation we obtain the density with respect to the Lebesgue measure as

\[
q_1(\omega_N) = q_1(\omega_N) \left| \frac{dP_{\omega_N}}{d\omega_N} \right| = \prod_{n=1}^{N} p_{\text{PG}} \left( \omega_n | 1, c_1^{(n)} \right),
\]

being a product of *tilted* Pólya–Gamma densities.

**Optimal Poisson process** Using Equation (13) and (15) we obtain

\[
q_1(\Pi_{\hat{S}}) = \prod_{(x,\omega)_m \in \Pi_{\hat{S}}} e^{\mathbb{E}_{Q_2}[f(\omega_m, -g_m)]} \lambda_1 \exp \left( \mathbb{E}_{Q_2}[f(\omega, -g(x))] - 1 \right) \lambda_1 p_{\text{PG}}(\omega|1,0) dx d\omega,
\]

with \(\lambda_1 = e^{\mathbb{E}_{Q_2}[\log \lambda^*]}\). Note, that \(\mathbb{E}_{Q_2}[f(\omega_m, -g_m)]\) involves the expectations \(\mathbb{E}_{Q_2}[g_m]\) and \(\mathbb{E}_{Q_2}[g_m^2]\). One can show, that Equation (18) is again a marked Poisson process with intensity

\[
\Lambda_1(x, \omega) = \lambda_1 \exp \left( -\frac{\mathbb{E}_{Q_2}[g(x)]}{2} \right) p_{\text{PG}}(\omega|1, c_1(x))
\]

\[
= \lambda_1 \sigma(-c_1(x)) \exp \left( \frac{c_1(x) - \mathbb{E}_{Q_2}[g(x)]}{2} \right) p_{\text{PG}}(\omega|1, c_1(x))
\]

where \(c_1(x) = \sqrt{\mathbb{E}_{Q_2}[g(x)^2]}\) (for a proof see Appendix D).

**Optimal Gaussian process** From Equation (14) and (16) we obtain the optimal approximation of the posterior likelihood (note that this is defined relative to GP prior)

\[
q_2(g) \propto e^{U(g)},
\]

where the effective log–likelihood is given by

\[
U(g) = \mathbb{E}_{Q_1} \left[ \sum_{(x,\omega)_m \in \Pi_{\hat{S}}} f(\omega_m, -g_m) \right] + \sum_{n=1}^{N} \mathbb{E}_{Q_1} \left[ f(\omega_n, g(x_n)) \right].
\]

The first expectation is over the variational Poisson process \(\Pi_{\hat{S}}\) and the second one over the Pólya–Gamma variables \(\omega_N\). These can be easily evaluated (see Appendix A) and one finds

\[
U(g) = -\frac{1}{2} \int_{S} A(x)g(x)^2 dx + \int_{S} B(x)g(x) dx,
\]

\[
\text{for } A(x) = \frac{1}{2} \int_{S} B(x)g(x) dx.\]
with

\[
A(x) = \sum_{n=1}^{N} \mathbb{E}_{Q_1}[\omega_n] \delta(x - x_n) + \int_{0}^{\infty} \omega \Lambda_1(x, \omega) d\omega,
\]

\[
B(x) = \frac{1}{2} \sum_{n=1}^{N} \delta(x - x_n) - \frac{1}{2} \int_{0}^{\infty} \Lambda_1(x, \omega) d\omega,
\]

where \(\delta\) is the Dirac delta function. The expectations and integrals over \(\omega\) are

\[
\mathbb{E}_{Q_1}[\omega_n] = \frac{1}{2c_1^{(n)}} \tanh \left( \frac{c_1^{(n)}}{2} \right),
\]

\[
\int_{0}^{\infty} \Lambda_1(x, \omega) d\omega = \lambda_1 \sigma(-c_1(x)) \exp \left( \frac{c_1(x) - \mathbb{E}_{Q_2}[g(x)]}{2} \right) = \Lambda_1(x),
\]

\[
\int_{0}^{\infty} \omega \Lambda_1(x, \omega) d\omega = \frac{1}{2c_1(x)} \tanh \left( \frac{c_1(x)}{2} \right) \Lambda_1(x).
\]

The resulting variational distribution defines a Gaussian process. Because its likelihood depends on the function \(g\) over the entire space, it is not possible for a general kernel to compute the marginal posterior density at an input \(x\) analytically in closed form. For specific GP kernel operators, which are the inverses of differential operators, a solution in terms of linear partial differential equations would be possible. This could be of special interest for one-dimensional problems where Matern kernels with integer parameters (Rasmussen and Williams, 2006) fulfil this condition. Here, the problem becomes equivalent to inference for a (continuous time) Gaussian hidden Markov model and could be solved by performing a forward–backward algorithm (Solin, 2016). This would reduce the computations to the solution of ordinary differential equations. We will discuss details of such an approach elsewhere. To deal with general kernels we will resort instead to a the well known variational sparse GP approximation with inducing points.

**Optimal sparse Gaussian process** The sparse variational Gaussian approximation follows the standard approach developed by (Csató et al., 2002; Csató, 2002; Titsias, 2009) and its generalisation to a continuum likelihood (Batz et al., 2017; Matthews et al., 2016). For completeness, we repeat the derivation here and in Appendix E. We approximate \(q_2(g)\) by a sparse likelihood GP \(q_2^s(g)\) with respect to the GP prior

\[
\frac{dQ_2^s}{dP}(g) = q_2^s(g_s), \tag{21}
\]

which depends only on a finite set of function values \(g_s = \{g(x_i)\}_{i=1}^{L}\) at a set of inducing points \(\{x_i\}_{i=1}^{L}\). With this approach it is again possible to marginalise out exactly all the infinitely many function values outside of the set of inducing points. The sparse likelihood \(q_2^s\) is optimised by minimising the Kullback–Leibler divergence

\[
D_{KL}(Q_2^s||Q_2) = \mathbb{E}_{Q_2^s} \left[ \log \frac{q_2^s(g)}{q_2(g)} \right].
\]
A short computation (Appendix E) shows that
\[ q_s^2(g_s) \propto e^{U_s(g_s)} \]
where the conditional expectation is with respect to the GP prior measure given the function \( g_s \) at the inducing points. The explicit calculation requires the conditional expectations of \( g(x) \) and of \((g(x))^2\). We get
\[ \mathbb{E}_{P(g|g_s)}[g(x)] = k_s(x) K_s^{-1} g_s. \]  
where \( k_s(x) = (k(x, x_1), \ldots, k(x, x_L)) \) and \( K_s \) is the kernel matrix between inducing points.

For the second expectation, we get
\[ \mathbb{E}_{P(g|g_s)}[g^2(x)] = (\mathbb{E}_{P(g|g_s)}[g(x)])^2 + \text{const}. \]

The constant equals the conditional variance of \( g(x) \) which does not depend on the sparse set \( g_s \), but only on the locations of the sparse points. Because we are dealing now with a finite problem we can define the 'ordinary' posterior density of the GP at the inducing points with respect to the Lebesgue measure \( d g_s \). From Equation (20), (22), and (23), we conclude that the sparse posterior at the inducing variables is a multivariate Gaussian density
\[ q_s^2(g_s) = \mathcal{N}(\mu_s^2, \Sigma_s^2), \]
with the covariance matrix given by
\[ \Sigma_s^2 = \left[ K_s^{-1} \int_S A(x) k_s(x)^\top k_s(x) dx K_s^{-1} + K_s^{-1} \right]^{-1}, \]
and the mean
\[ \mu_s^2 = \Sigma_s^2 \left( K_s^{-1} \int_S B(x) k_s(x) dx \right). \]

Finally, from Equation (21) and (24) we obtain the mean function and the variance of the sparse approximation for every point \( x \in S \), which is
\[ \mu_2(x) = \mathbb{E}_{Q_2}[g(x)] = k_s(x) K_s^{-1} \mu_s^2, \]
and variance
\[ (s_2(x))^2 = k(x, x) - k_s(x) K_s^{-1} (I - \Sigma_s^2 K_s^{-1}) k_s(x)^\top, \]
where \( I \) is the identity matrix. In contrast to other variational approximations (see for example (Lloyd et al., 2015; Hensman et al., 2015)) we obtain a closed analytic form of the variational posterior mean and covariance which holds for arbitrary GP kernels. However, these results depend on finite dimensional integrals over the space \( S \) which cannot be computed analytically. This is different to the sparse approximation for the Poisson model with square link function (Lloyd et al., 2015), where similar integrals in the case of the squared exponential kernel can be obtained analytically.

Hence, we resort to a simple Monte–Carlo integration, where integration points are sampled uniformly on \( S \) as
\[ I_F = \int_Z F(z) dz \approx \frac{|Z|}{R} \sum_{r=1}^R F(z_r). \]
The set of integration points \( \{z_r\}_{r=1}^R \) is drawn uniformly from the space \( Z \).
Optimal density for maximal intensity $\lambda$ From Equation (14) we identify the optimal density as a Gamma density

$$q_2(\lambda) = \text{Gamma}(\lambda | \alpha_2, \beta_2) = \frac{\beta_2^{\alpha_2}(\lambda)^{\alpha_2-1}e^{-\beta_2\lambda}}{\Gamma(\alpha_2)},$$

(29)

where $\alpha_2 = N + \mathbb{E}_{Q_1}[\mathbf{1}_{\Pi}(\mathbf{x})] + \alpha_0$, $\beta_2 = \beta_0 + \int_S d\mathbf{x}$ and $\Gamma(\cdot)$ is the gamma function. $\mathbf{1}_{\Pi}(\mathbf{x})$ denotes the indicator function being 1 if $\mathbf{x} \in \Pi$ and 0 otherwise and the integral is again solved by Monte Carlo integration. This defines the required expectations for updating $q_1$ by $\mu_\lambda^2 = \mathbb{E}_{Q_2}[\lambda] = \frac{\alpha_2}{\beta_2}$ and $\mathbb{E}_{Q_2} [\log \lambda] = \psi(\alpha_2) - \log \beta_2$, where $\psi(\cdot)$ is the digamma function.

Hyperparameters Hyperparameters of the model are (i) the covariance parameters $\theta$ of the GP, (ii) the locations of the inducing points $\{\mathbf{x}_l\}_{l=1}^L$, and (iii) the prior parameters $\alpha_0, \beta_0$ for the maximal intensity $\lambda$. For (i) the covariance parameters $\theta$ are optimised by gradient ascent following the gradient of the lower bound in Equation (12) with respect to $\theta$ (Appendix F). We perform always one step after the variational posterior $q$ is updated as described before. (ii) The locations of the sparse GP $\{\mathbf{x}_l\}_{l=1}^L$ could in principle be optimised as well, but we keep them fixed and position them on a regular grid over the space $S$. From this choice it follows that $K_s$ is a Toeplitz matrix, when the kernel is translationally invariant. This could be inverted in $\mathcal{O}(L(\log L)^2)$ instead of $\mathcal{O}(L^3)$ operations (Press et al., 1989) but we did not make use of this fact. Finally, (iii) the value for prior parameters $\alpha_0$ and $\beta_0$ are chosen such that $p(\lambda)$ has a mean twice and standard deviation once the intensity one would expect for a homogeneous Poisson Process observing $\mathcal{X}$. The complete variational procedure is lined out in Algorithm 1.

Algorithm 1: Variational Bayes algorithm for sigmoidal Gaussian Cox process.

| Init: $\mathbb{E}_{Q}[g(\mathbf{x})], \mathbb{E}_{Q}[(g(\mathbf{x}))^2]$ at $\mathcal{X}$ and integration points, and $\mathbb{E}_{Q}[\lambda], \mathbb{E}_{Q} [\log \lambda]$ |
| 1 while $\mathcal{L}$ not converged do |
| 2 Update $q_1$ |
| 3 PG distributions at observations: $q_1(\omega_N)$ with Eq. (17) |
| 4 Rate of latent process: $\Lambda_1(\mathbf{x}, \omega)$ at integration points with Eq. (19) |
| 5 Update $q_2$ |
| 6 Sparse GP distribution: $\Sigma_2^s, \mu_2^s$ with Eq. (25), (26) |
| 7 GP at $\mathcal{X}$ and integration points: $\mathbb{E}_{Q_2}[g(\mathbf{x})], \mathbb{E}_{Q_2} [(g(\mathbf{x}))^2]$ with Eq. (27), (28) |
| 8 Gamma-distribution of $\lambda$: $\alpha_2, \beta_2$ with Eq. (29) |
| 9 Update kernel parameters with gradient update |
| 10 end |

3.2 Laplace approximation

In this section we will show that our variable augmentation method is well suited for computing a Laplace approximation (Bishop, 2006, chap. 4) to the joint posterior of the GP function $g(\cdot)$ and the maximal intensity $\lambda$ as an alternative to the previous variational scheme. To do so we need the maximum a posteriori (MAP) estimate (equal to the mode...
of the posterior distribution) and a second order Taylor expansion around this mode. The augmentation method will be used to compute the MAP estimator iteratively using an EM algorithm.

**Obtaining the MAP estimate**  In general, a proper definition of the posterior mode would be necessary, because the GP posterior is over a space of functions, which is an infinite dimensional object and does not have a density with respect to Lebesgue measure. A possibility to avoid this problem would be to discretise the spatial integral in the likelihood and to approximate the posterior by a multivariate Gaussian density for which the mode can then be computed by setting the gradient equal to zero. In this paper, we will use a slightly different approach which defines the mode directly in function space and allows us to utilise the sparse GP approximation developed previously for the computations. A mathematically proper way would be to derive the MAP estimator by maximising a properly penalised log–likelihood. As discussed e.g. in Rasmussen and Williams (2006, chap. 6) for GP models with likelihoods which depend on finitely many inputs only, this penalty is given by the squared reproducing kernel Hilbert space (RKHS) norm that corresponds to the GP kernel. Hence, we would have

$$ (g^*, \lambda^*) = \arg\min_{g \in \mathcal{H}_k, \lambda} \left\{ -\ln L(X|g, \lambda) - \ln p(\lambda) + \frac{1}{2} \|g\|^2_{\mathcal{H}_k} \right\}, $$

where $\|g\|^2_{\mathcal{H}_k}$ is the RKHS norm for the kernel $k$. This penalty term can be understood as a proper generalisation of a Gaussian log–prior density to function space. We will not give a formal definition here but work on a more heuristic level in the following. Rather than attempting a direct optimisation, we will use an EM algorithm instead, applying the variable augmentation with the Poisson process and Pólya–Gamma variables introduced in the previous sections. In this case, the likelihood part of the resulting ‘Q–function’

$$ Q((g, \lambda)|((g, \lambda)^{\text{old}}) = \mathbb{E}_{P(\omega_N, \Pi_S|(g, \lambda)^{\text{old}})} \left[ \ln L(X, \omega_N, \Pi_S|g, \lambda) \right] + \ln p(\lambda) - \frac{1}{2} \|g\|^2_{\mathcal{H}_k}. $$

to be maximised in the M–step becomes (as in the variational approach before) the likelihood of a **Gaussian model** in the GP function $g$. Hence, we can argue that the function $g$ which maximises $Q$ is equal to the **posterior mean** of the resulting Gaussian model and can be computed without discussing the explicit form of the RKHS norm.

The conditional probability measure $P(\omega_N, \Pi_S|(g, \lambda)^{\text{old}})$ is easily obtained similar to the optimal measure $Q_1$ by not averaging over $g$ and $\lambda$. This gives us straightforwardly the density

$$ p(\omega_N, \Pi_S|(g, \lambda)^{\text{old}}) = p(\omega_N|(g, \lambda)^{\text{old}}) p(\Pi_S|(g, \lambda)^{\text{old}}). $$

The first factor is

$$ p(\omega_N|(g_s, \lambda)) = p(\omega_N|(g_s, \lambda)) \left| \frac{dP_{\omega_N}}{d\omega_N} \right| = \prod_{n=1}^{N} P_{\text{PG}}(\omega_n|1, \tilde{c}_n), $$

with $\tilde{c}_n = |g_n^{\text{old}}|$. The latent point process $\Pi_S$ is again a Poisson process density

$$ p(\Pi_S|(g, \lambda)^{\text{old}}) = \frac{dP_{\lambda}}{dP_{\lambda}}(\Pi_S|(g, \lambda)^{\text{old}}), $$

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where the intensity is
\[ \tilde{\Lambda}(x, \omega) = \lambda^{\text{old}} \sigma(-g^{\text{old}}(x)) p_{\text{PG}}(\omega | 1, \tilde{c}(x)), \]
where \( \tilde{c}(x) = |g^{\text{old}}(x)| \). The first term in the Q–function is
\[ U(g_s, \lambda) = \mathbb{E}_{P(\omega_N, \Pi_S | (g, \lambda)^{\text{old}})} \left[ \ln L(\mathcal{X}, \omega_N, \Pi_S | g, \lambda) \right] \]
\[ = -\frac{1}{2} \int_S \tilde{A}(x) g(x)^2 dx + \int_S \tilde{B}(x) g(x) dx, \]
with
\[ \tilde{A}(x) = \sum_{n=1}^{N} \mathbb{E}_{P(\omega_n | (g, \lambda)^{\text{old}})} \left[ \omega_n \delta(x - x_n) + \int_0^{\infty} \mathbb{E}_{P(\omega | (g, \lambda)^{\text{old}})} \left[ \omega \right] \tilde{\Lambda}(x, \omega) d\omega, \right. \]
\[ \tilde{B}(x) = \frac{1}{2} \sum_{n=1}^{N} \delta(x - x_n) - \frac{1}{2} \int_0^{\infty} \tilde{\Lambda}(x, \omega) d\omega. \]
We have already tackled almost identical log–likelihood expressions in Section 3.1, see Equation (20). While for specific priors (with precision kernels given by differential operators) an exact treatment in terms of solutions of ODEs or PDEs is possible, we will again resort to the sparse GP approximation instead. The sparse version
\[ U^s(g_s, \lambda) \]
\[ = \sum_{n=1}^{N} \mathbb{E}_{P(\omega_n | (g, \lambda)^{\text{old}})} \left[ \omega_n \delta(x - x_n) + \int_0^{\infty} \mathbb{E}_{P(\omega | (g, \lambda)^{\text{old}})} \left[ \omega \right] \tilde{\Lambda}(x, \omega) d\omega, \right. \]
\[ \tilde{B}(x) = \frac{1}{2} \sum_{n=1}^{N} \delta(x - x_n) - \frac{1}{2} \int_0^{\infty} \tilde{\Lambda}(x, \omega) d\omega. \]
with
\[ Q^s((g_s, \lambda) | (g_s, \lambda)^{\text{old}}) = U^s(g_s, \lambda) + \ln p(\lambda) - \frac{1}{2} g_s^T K_s^{-1} g_s. \]
(30)
The function values \( g_s \) and the maximal intensity \( \lambda \) that maximise Equation (30) can be found analytically by solving
\[ \frac{\partial Q^s}{\partial g_s} = 0 \quad \text{and} \quad \frac{\partial Q^s}{\partial \lambda} = 0. \]
The final MAP estimate is obtained after convergence of the EM algorithm and the desired sparse MAP solution for \( g(x) \) is given by (see Equation (27))
\[ g_{MAP}(x) = k_s(x) K_s^{-1} g_s. \]
As for the variational scheme, integrals over the space \( S \) are approximated by Monte–Carlo integration. An alternative derivation of the sparse MAP solution can be based on restricting the minimisation of (3.2) to functions which are linear combinations of kernels centred at the inducing points and using the definition of the RKHS norm (see (Rasmussen and Williams, 2006, chap. 6)).

**Sparse Laplace posterior** To complete the computation of the Laplace approximation, we need to evaluate the quadratic fluctuations around the MAP solutions. We will also do this with the previously obtained sparse approximation. The idea is that from the converged MAP solution, we define a sparse likelihood of the Poisson model via the replacement
\[ L^s(g_s, \lambda) = L(\mathcal{X} | \mathbb{E}_{P(g | g_s)} [g], \lambda) \]
For this sparse likelihood it is easy to compute the Laplace posterior using second derivatives. Here, the change of variables $\rho = \ln \lambda$ will be made to ensure that $\lambda > 0$. This results in an effective log–normal density over the maximal intensity rate $\lambda$. While we do not address hyperparameter selection for the Laplace posterior in this work, a straightforward approach, as suggested by Flaxman et al. (2016), could be to use cross validation to optimise the kernel parameters while finding the MAP estimate or to use the Laplace approximation to approximate the evidence. As in the variational case the inducing point locations $\{x_l\}_{l=1}^L$ will be on a regular grid over space $S$.

Note that for the Laplace approximation, the augmentation scheme is only used to compute the MAP estimate in an efficient way. There are no further mean–field approximations involved. This also implies, that dependencies between $g_s$ and $\lambda$ are retained.

3.3 Predictive density

Both variational and Laplace approximations yield a posterior distribution $q$ over $g_s$ and $\lambda$. The GP approximation at any given points in $S$ is given by

$$q(g(x)) = \int \int p(g|g_s)q(g_s, \lambda) \, dg_s \, d\lambda$$

which for both methods results in a normal density To find the posterior mean of the intensity function at a point $x \in S$ one needs to compute

$$\mathbb{E}_Q [\Lambda(x)] = \mathbb{E}_Q \left[ \lambda \int_{-\infty}^{\infty} \sigma(g(x)) \right].$$

For variational and Laplace posterior the expectation over $\lambda$ can be computed analytically, leaving the expectation over $g(x)$, which is computed numerically via quadrature methods.

To evaluate the performance of inference results we are interested in computing the likelihood on test data $X_{test}$, generated from the ground truth. We will consider two methods:

Sampling GPs $g$ from the posterior we calculate the (log) mean of the test likelihood

$$\ell(X_{test}) = \ln \mathbb{E}_P [L(X_{test} | \Lambda X)] \approx \ln \mathbb{E}_Q [L(X_{test} | \Lambda)]$$

$$= \ln \mathbb{E}_Q \left[ \exp \left( -\int_S \lambda \sigma(g(x)) dx \right) \prod_{x_n \in X_{test}} \lambda \sigma(g(x_n)) \right] \quad (31)$$

where the integral in the exponent is approximated by Monte–Carlo integration. The expectation is approximated by averaging over $2 \times 10^3$ samples from the inferred posterior $Q$ of $\lambda$ and $g$ at the observations of $X_{test}$ and the integration points.

Instead of sampling one can also obtain an analytic approximation for the log test likelihood in Equation (31) by a second order Taylor expansion around the mean of the obtained posterior. Applying this idea to the variational mean field posterior we get

$$\ell(X_{test}) \approx \ln L(X_{test} | \Lambda Q) + \frac{1}{2} \mathbb{E}_Q \left[ (g_s - \mu_2) \right]^T H g_s | \Lambda Q (g_s - \mu_2) \right]$$

$$+ \frac{1}{2} H_{\lambda} | \Lambda Q \ Var_Q(\lambda),$$

\[\text{(32)}\]
where \( \Lambda_Q(x) = \mathbb{E}_Q[\lambda] \sigma(\mathbb{E}_Q[g(x)]) \) and \( H_{g_s,t} \), \( H_{\lambda} \) are the second order derivative of the likelihood in Equation (1) with respect to \( g_s \) and \( \lambda \) at \( \Lambda_Q \). While an approximation only involving the first term would neglect the uncertainties in the posterior (as done by John and Hensman (2018)), the second and third term take these into account.

4. Results

Synthetic Data Set  To evaluate the variational algorithm we generate data according to the sigmoidal Gaussian Cox process model

\[ g \sim p_{\text{GP}}(\cdot|0, k), \]
\[ X \sim p_{\Lambda}(\cdot), \]

where \( p_{\Lambda}(\cdot) \) is the Poisson process density over sets of point with \( \Lambda(x) = \lambda \sigma(g(x)) \) and \( p_{\text{GP}}(\cdot|0, k) \) a GP density with mean 0 and covariance function \( k \), where we choose a squared exponential function

\[ k(x, x') = \theta \prod_{i=1}^{d} \exp \left( \frac{- (x_i - x'_i)^2}{2 \nu_i^2}\right), \]

where the hyperparameters are \( \theta \) and \( \nu = (\nu_1, \ldots, \nu_d)^T \). Sampling of the inhomogeneous Poisson process is done via thinning (Lewis and Shedler, 1979; Adams et al., 2009). For the synthetic data sets we assume that hyperparameters are known.

Benchmarks  We compare the proposed algorithms to two alternative inference methods. To be able compare to an exact inference methods we use the sampling approach of Adams et al. (2009). In terms of speed, a competitor is a different variational approach given by Hensman et al. (2015) who proposed to discretise space \( S \) in several regular bins with size \( \Delta \). Then the likelihood in Equation (1) is approximated by

\[ L(X|\lambda \sigma(g(x))) \approx \prod_i p_{\text{po}}(n_i|\lambda \sigma(g(x_i)) \Delta), \]

where \( p_{\text{po}} \) is the Poisson distribution conditioned on the mean parameter, \( x_i \) is the centre of bin \( i \), and \( n_i \) the number of observations in bin \( i \). Using a (sparse) Gaussian variational approximation the corresponding Kullback–Leibler divergence is minimised by gradient ascent to find the optimal posterior over the GP \( g \) and a point estimate for \( \lambda \). This method was originally proposed for the log Cox-process \( \Lambda(x) = e^{g(x)} \), but with the elegant GPflow package (Matthews et al.) implementation of the scaled sigmoid link function is straightforward. It should be noted, that this methods requires numerical integration over the sigmoid link function to evaluate the variational lower bound at every spatial bin, since it does not make use of our augmentation method (see Section 5 for discussion, how the the proposed augmentation can be used for this model). We will refer to this inference algorithm as ‘variational Gauss’. To have fair comparison between the different methods, the inducing points for all algorithms (except for the sampler) are equal and the number of bins used to discretise the domain \( S \) for the variational Gauss algorithm is set equal to the number of

4. To increase efficiency, the GP values \( g \) are sampled by elliptical slice sampling (Murray et al., 2010).
integration points used for the MC integration in the variational mean field and the Laplace method.

As an illustrative example we sample a one dimensional Poisson process with the generative model and fit the model with the sampler \((2 \times 10^3)\) samples after \(10^3\) burn-in iterations), the mean field algorithm, the Laplace approximation and the variational Gauss (Figure 1). In Figure 1 (a)–(d) the different posterior mean intensity functions with their standard deviations are shown. For (b)–(d) 50 regularly spaced inducing points are used. For (b)–(c) \(2 \times 10^3\) random integration points are drawn uniformly over the space \(S\), while for (d) \(S\) is discretised into the same number of bins. All algorithms recover the true intensity well. The mean field and the Laplace algorithm show smaller posterior variance compared to the sampler. The fastest inference result is obtained by the Laplace algorithm in 0.02 s, followed by the mean field (0.09), variational Gauss (0.8) and the sampler \((1.8 \times 10^3)\). To compare performance on the log test likelihood (evaluated on 10 test sets \(X_{\text{test}}\) sampled from the ground truth), we averaged results over 10 independent data sets. The fast convergence of the Laplace and the variational mean field algorithm is illustrated in Figure 1 (e), where log–likelihood (Equation (1) with the MAP estimate) and the variational lower bound (Equation (12)) is shown as a function of run time, respectively. Both algorithms are reach a plateau in only a few (\(\sim 6\)) iterations. In terms of log expected test likelihood, the posterior of the sampler yields the highest value with 875.5, while variational (686.2, approximation by Equation (32) yields 686.5), GPflow (686.7) and Laplace (686.1) yield all similar results (see also Figure 4 (a)). The posterior density of the maximal intensity \(\lambda\) is shown in Figure 1 (f).

In Figure 2 we show inference results for a two dimensional Cox process. 100 inducing points and 2500 integration points/bins are used for mean field, Laplace (d) and variational Gauss algorithm (e). The posterior mean of sampler (b), of the mean field (c), of the Laplace and of the variational Gauss recover the intensity rate in \(\Lambda(x)\) (a) well.

To evaluate the role of the number of inducing points and number of integration points we generate 10 test sets \(X_{\text{test}}\) from a process with the same intensity as in Figure 2(a). We evaluate the logarithm of the expected likelihood (Equation (31)) on these test sets and compute the average over these sets. The result is shown for different numbers of inducing points (Figure 3(a) with 2500 integration points) and different numbers of integration points (Figure 3(b) with 100 inducing points). To account for variations due to the random integration points the fitting is repeated five times and the shaded area is between the minimum and maximum obtained by these fits. For all approximate algorithms the log predictive likelihood saturates already for few inducing points \((\approx 49)\) of the sparse GP. However, as expected, the inference approximations are slightly inferior to the sampler. The log test likelihood seems hardly affected by the number of integration points (Figure 3(b)). Also the approximated test likelihood for the mean field algorithm in Equation (32) yields a good estimate (dashed line in (a) and (b)). In terms of runtime (Figure 4 (c)–(d)) the mean field algorithm and the Laplace approximation are superior by more than one order of magnitude to the variational Gauss algorithm for this particular example. Difference increases with increasing number of inducing points.

In Figure 4 the four different algorithms are compared on five different data sets sampled from the generative model. As we observe for the previous examples the 3 different approximating algorithms yield qualitatively similar performance in terms of log test likelihood.
Figure 1: **Inference on 1D dataset.** (a)–(d) Inference result for sampler, mean field algorithm, the Laplace approximation, and variational Gauss. Solid coloured lines denote the mean intensity function, shaded areas give standard deviations, dashed black lines denote true rate functions, and vertical bars are observations $X$. (e) Log–likelihood for the EM algorithm (for Laplace posterior) and variational lower bound of the mean field algorithm as a function of run time (triangles mark one iteration of the algorithm). (f) Inferred posterior densities over the maximal intensity $\lambda$. Variational Gauss provides only a point estimate. Black vertical bar denotes the true $\lambda$.

Figure 2: **Inference on 2D dataset.** (a) Ground truth intensity function $\Lambda(x)$ with observed dataset $X$ (red dots). (b)–(e) Mean posterior intensity of the sampler, mean field algorithm, Laplace, and variational Gauss are shown. 100 inducing points on a regular grid (shown as coloured points) and 2500 integration points are used.
Figure 3: **Evaluation of variational inference.** (a) The log predictive likelihood averaged over 10 test sets as a function of the number of inducing points. Sampler in (red), mean field (blue), Laplace (orange), and variational Gauss (purple). Solid line denotes mean over 5 fits (same data), and shaded area denotes min. and max. result. Dashed blue line shows the approximated log predictive likelihood. (b) Same as (a), but as function of number of integration points. Below: Run time of the different algorithms as function of number of inducing points (c) and number of integration points (d). Data are the same as in Figure 2.
Figure 4: **Performance on different artificial datasets.** The sampler (S), the mean field algorithm (MF), the Laplace (L), and variational Gauss (VG) are compared on 5 different datasets with $d$-dimensions and $N$ observations (one column corresponds to one dataset). Top row: Test likelihood of the different inference results. The star denotes the approximated test likelihood of the variational algorithm. Center row: The approximated root mean squared error (normalised by true maximal intensity rate $\lambda$). Bottom row: Run time in seconds. The dataset (e) is intractable for the sampler due to too many observations. Data in Fig 1 and 2 correspond to (a) and (c).

The approximated test likelihood in Equation (32) (blue star) for the mean field algorithm again provides good estimate of the sampled value. In addition we provide also the approximated root mean squared error (RMSE, evaluated on a fine grid and normalised by maximal intensity $\lambda$) between inferred mean and ground truth, where the variational Gauss is slightly better than the other algorithms. In terms of run time the mean field and Laplace algorithm are by at least on order of magnitude faster than the variational Gauss algorithm.

**Real Data**  Poisson processes are used in many fields. In neuroscience, spiking activity of neurons is frequently approximated by the Poisson assumption. In recent years, grid cells – cells which show spatially modulated activity – have become of great interest (see for example (Sargolini et al., 2006)). Exemplary data of such a grid cell recorded in the temporal lobe of a rat’s brain are shown in Figure 5(a) (obtained from (Memory and Sargolini, 2014)).

We fit the sigmoidal Gaussian Cox process model to the spike data with our mean field algorithm to infer the rate $E_{Q^*} [\Lambda_{\text{spike}}(x)]$ of the cell spiking at arbitrary positions. 64 inducing points are used. The kernel hyperparameters are optimised after every iteration of the variational algorithm by one gradient ascent step. To account for the time the animal spent at certain position, we fit the model also to the rat’s positions at randomly
Figure 5: **Inference of spatial spike rate from grid cell.** (a) Position of the animal while the recorded cell spiked (red points) and the whole trajectory of the animal (gray). (b) The corrected mean posterior spike rate $\Lambda_{\text{corrected}}(x)$. (c) Two dimensional autocorrelation function of the spike rate function in (b).

selected time points (1% of all time points) and get an approximating rate function of the animal being at a certain position $E_Q[\Lambda_{\text{pos}}(x)]$. The ratio between this two rate functions $\Lambda_{\text{corrected}}(x) = E_Q[\Lambda_{\text{spike}}(x)] / E_Q[\Lambda_{\text{pos}}(x)]$ is expected to yield a good estimate of how the effective spike rate of the cell is modulated by the rat’s position (Figure 5(b)). One can observe, that the investigated cell shows indeed such spatial modulations, which exhibit the ‘grid’–like structure giving such cells their name. Furthermore, the two dimensional autocorrelation function of this effective rate function shows a hexagonal pattern (Figure 4(c)), that is characteristic for grid cells (Sargolini et al., 2006). While the spatial modulation of the spike rate can also be obtained by simple kernel smoothing as done in Sargolini et al. (2006) our method provides a full distribution over spiking rate functions and allows for an (approximate) statistical analysis.

5. Discussion and Outlook

Using a combination of two known variable augmentation methods, we have derived a conjugate representation for the posterior measure of a sigmoidal Gaussian Cox process. The approximation of the augmented posterior by a simple mean field factorisation yields an efficient variational algorithm. The rationale behind this method is that the variational updates in the conjugate model are explicit and analytical and do not require (black–box) gradient descent methods. In fact, a comparison with a different variational algorithm which is not based on augmentation, but approximates the latent GP posterior directly by a Gaussian shows that the qualities of inference for both approaches are similar, while the mean field algorithm is at least one order of magnitude faster. We have used the same variable augmentation method for computation of the MAP estimate for the (unaugmented) posterior by a fast EM algorithm. This is finally applied to the calculation of Laplace’s approximation. Both methods yield an explicit result for the approximate GP posterior. Since the corresponding effective likelihood contains a continuum of the GP latent variables, the exact computations of means and marginal variances would require the inversion of a
linear operator instead of a simpler matrix inverse. While for specific priors, this problem could be solved by PDE or ODE methods, we have resorted in this paper to a well known sparse GP approach using inducing points which can be applied to arbitrary kernels but requires spatial integrals over the domain which can be (at least for moderate dimensionality) well approximated by simple Monte Carlo integration. An alternative Poisson model for which similar spatial integrals can be performed analytically (Lloyd et al., 2015) within the sparse GP approximation (for squared exponential kernels) is based on a quadratic link function (Lloyd et al., 2015; Flaxman et al., 2016; John and Hensman, 2018) instead of the sigmoid link function. We have not made comparisons with this approach because the prior distributions on Poisson intensities are quite different for both models.

As a further alternative, one could avoid the infinite dimensionality of the latent GP from the beginning by working with a binning scheme for the Poisson observations as in Hensman et al. (2015). It would be easy to adopt our augmentation method to this case. The resulting Poisson likelihoods would then be augmented by pairs of Poisson and Pólya–Gamma variables (see Donner and Opper (2017)) for each bin. This approach could be favourable when the number of observed data points becomes very large, because the discretisation method does not scale with the number data points but on the resolution of discretisation. We do expect however, that any approach based on either spacial discretisation or on the sparse, inducing point methods would become problematic for large or high dimensional domains $S$. Alternative methods based on spectral representations of kernels (Knollmüller et al., 2017; John and Hensman, 2018) might be interesting for tackling those problems.

It will be interesting to apply the variable augmentation method to other Bayesian models with the sigmoid link function. For example the inherent boundedness of the resulting intensity can be crucial for point processes such as the nonlinear Hawkes process (Hawkes, 1971) which is widely used for modelling stock market data (Embrechts et al., 2011) or seismic activity (Ogata, 1998). For other point process models the sigmoid function appears naturally. We mention the kinetic Ising model, a Markov jump process (Donner and Opper, 2017) which was originally introduced to model the dynamics of classical spin systems in physics. More recently it was used to model the joint activity of neurons (Dunn et al., 2015). Finally, a Gaussian process density model introduced by (Murray et al., 2009) can be treated by the augmentations developed in this work (Donner and Opper, 2018).

Acknowledgments

CD was supported by the Deutsche Forschungsgemeinschaft (GRK1589/2) and partially funded by Deutsche Forschungsgemeinschaft (DFG) through grant CRC 1294 “Data Assimilation”, Project (A06) “Approximative Bayesian inference and model selection for stochastic differential equations (SDEs)”. 
Appendix A. Poisson processes

In this paragraph we briefly summarize those properties of a Poisson process, which are relevant for this work. For a thorough and more complete description we recommend the concise book by Kingman (1993), particularly chapter 3 and 5.

We consider a general space \( Z \) and a countable subset \( \Pi_Z = \{ z; z \in Z \} \).

**Definition of a Poisson process** A random countable subset \( \Pi_Z \subset Z \) is a Poisson process on \( Z \), if

i) for any sequence of disjoint subsets \( \{ Z_k \subset Z \} \) \( k=1 \) the cardinality of the union \( N(Z_k) = |\{ \Pi_Z \cap Z_k \}| \) is independent of \( N(Z_l) \) for all \( l \neq k \).

ii) \( N(Z_k) \) is Poisson distributed with mean \( \int_{Z_k} \Lambda(z) dz \), with mean measure \( \Lambda(z) : S \to \mathbb{R}^+ \).

If the mean measure is constant (\( \Lambda(z) = \Lambda \)) the Poisson process is homogeneous, and inhomogeneous otherwise.

**Campbell’s Theorem** Let \( \Pi_Z \) be a Poisson process on \( Z \) with mean measure \( \Lambda(z) \). Furthermore, we define a function \( h(z) : Z \to \mathbb{R} \) and the sum

\[
H(\Pi_Z) = \sum_{z \in \Pi_Z} h(z).
\]

If \( \Lambda(z) < \infty \) for \( z \in Z \), then

\[
\mathbb{E}_{P_\Lambda} \left[ e^{\xi H(\Pi_Z)} \right] = \exp \left\{ \int_{Z} \left( e^{\xi h(z)} - 1 \right) \Lambda(z) dz \right\},
\]

for any \( \xi \in \mathbb{C} \), such that the integral converges. \( P_\Lambda \) is the probability measure of a Poisson process with intensity \( \Lambda(z) \). Mean and variance are obtained as

\[
\mathbb{E}_{P_\Lambda} [H(\Pi_Z)] = \int_{Z} h(z) \Lambda(z) dz;
\]

\[
\text{Var}_{P_\Lambda} [H(\Pi_Z)] = \int_{Z} [h(z)]^2 \Lambda(z) dz.
\]

Note, that Equation (35) defines the characteristic functional of a Poisson process.

**Marked Poisson process** Let \( \Pi_Z = \{ z_n \}_n \) a Poisson process on \( Z \) with intensity \( \Lambda(z) \). Then \( \Pi_{\hat{Z}} = \{(z_n, m_n)\}_n \) is again a Poisson process on the product space \( \hat{Z} = Z \times \mathcal{M} \), if \( m_n \sim p(m_n|z_n) \) is drawn independently at each \( z_n \). The \( m_n \in \mathcal{M} \) are the so-called ‘marks’, and the resulting Process is a marked Poisson process with intensity

\[
\Lambda(z, m) = \Lambda(z) p(m|z).
\]

It is straightforward to extend Campbell’s theorem and to show that the characteristic functional of such a process is

\[
\mathbb{E}_{P_\Lambda} \left[ e^{\xi H(\Pi_{\hat{Z}})} \right] = \exp \left\{ \int_{\hat{Z}} \left( e^{\xi h(z,m)} - 1 \right) \Lambda(z, m) dmdz \right\},
\]

with \( h(z, m) : \hat{Z} \to \mathbb{R} \) and \( H(\Pi_{\hat{Z}}) = \sum_{(z,m) \in \Pi_{\hat{Z}}} h(z, m) \).
Appendix B. The Pólya-Gamma density

The Pólya-Gamma density (Polson et al., 2013) has the useful property, that it allows to represent the inverse hyperbolic cosine by an infinite Gaussian mixture as

$$\cosh^{-b}(c/2) = \int_{0}^{\infty} \exp \left( -\frac{c^2}{2} \omega \right) p_{PG}(\omega|b,0)d\omega,$$

with parameter $b > 0$. Furthermore, one can define a tilted Pólya-Gamma density as

$$p_{PG}(\omega|b,c) = \frac{\exp \left( -\frac{c^2}{2} \omega \right)}{\cosh^{-b}(c/2)} p_{PG}(\omega|b,0).$$

From those two equations the moment generating function can be obtained from the basic definition, being

$$\int_{0}^{\infty} e^{\xi \omega} p_{PG}(\omega|b,c)d\omega = \frac{\cosh^{b}(c/2)}{\cosh \left( \sqrt{\frac{c^2}{2}-\xi} \right)},$$

and differentiating with respect to $\xi$ at $\xi = 0$ yields the first moment

$$\mathbb{E}_{p_{PG}}[\omega] = \frac{b}{2c} \tanh \left( \frac{c}{2} \right).$$

Appendix C. Variational inference for stochastic processes

Densities for random processes

A stochastic process $X$ with probability measure $P(X)$ often has no density with respect to Lebesgue measure, since $X$ can be an infinite dimensional object such as a function for the case of a Gaussian process. However, one can define densities with respect to another (reference) measure $R(X)$ written as

$$p(X) = \frac{dP}{dR}(X),$$

if $R(X)$ is absolutely continuous with respect to $P(X)$ (if $R(X) = 0$ then $P(X) = 0$). Using such a density, expectations are

$$\mathbb{E}_{P}[f(X)] = \int f(X)dP(X) = \int f(x)p(x)dR(X) = \mathbb{E}_{R}[f(x)p(x)].$$

The density in Equation (37) is known as the Radon–Nikodým derivative of $R$ with respect to $P$ (Konstantopoulos et al., 2011).

Poisson process density

As specific example consider the prior density of the Poisson process in Equation (9), which is defined with respect to a reference measure $P(X)$ written as

$$p_{\Lambda}(\Pi \mid \Lambda) = \frac{dP_{\Lambda}}{dP_{\Lambda_0}}(\Pi \mid \Lambda) = \exp \left( -\int (\Lambda(z) - \Lambda_0(z))dz \right) \prod_{z_n \in \Pi \mid \Lambda} \frac{\Lambda(z_n)}{\Lambda_0(z_n)}.$$
where \(P_{\Lambda_0}\) is the probability measure with intensity \(\Lambda_0\) and the expectation is defined as

\[
E_{P_{\Lambda}} \left[ \sum_{z_n \in \Pi Z} u(z_n) \right] = E_{P_{\Lambda_0}} \left[ p_{\Lambda} (\Pi Z) \sum_{z_n \in \Pi Z} u(z_n) \right].
\]

Calculating the expectation of \(e^{\xi H(\Pi Z)}\) with Equation (38) we identify the characteristic function of a Poisson process (see Equation (36)) with intensity \(\Lambda(z)\).

**Kullback-Leibler divergence** Using these densities we can express the Kullback-Leibler divergence between two probability measures.

The KL–divergence between \(q(X)\) and \(p(X)\) is defined as

\[
D_{KL}(Q \parallel P) = E_Q \left[ \log \frac{dQ}{dP}(X) \right] = \int \log \frac{q(X)}{p(X)} dQ(X),
\]

where

\[
q(X) = \frac{dQ}{dR}(X),
\]

and where \(R(X)\) also is absolutely continuous to \(Q(X)\). The KL–divergence does not depend on the reference measure \(R(X)\).

**Appendix D. The posterior point process is a marked Poisson process**

Here we prove that the optimal variational posterior point process in Equation (18) again is a Poisson process using Campbell’s theorem. The posterior process one gets in Equation (18) is

\[
q(\Pi Z) = \frac{dQ}{dP_{\Lambda}}(\Pi Z) = \frac{\prod_{z_m \in \Pi Z} e^{f(z_m)}}{E_{P_{\Lambda}} \left[ \prod_{z_m \in \Pi Z} e^{f(z_m)} \right]} = \frac{\prod_{z_m \in \Pi Z} e^{f(z_m)}}{\exp \left( \int_{\mathcal{Z}} (e^{f(z)} - 1) \lambda(z) dz \right)},
\]

where \(\Pi Z\) is some random set of points on space \(\mathcal{Z}\) and \(P_{\Lambda}\) is a random Poisson measure with intensity \(\lambda(z)\). To proof, that the resulting point process density \(q(\Pi Z)\) is again a Poisson process we calculate the characteristic functional for some arbitrary function \(h : \mathcal{Z} \rightarrow \mathbb{R}\)

\[
E_Q \left[ \prod_{z_m \in \Pi Z} e^{h(z_m)} \right] = E_{P_{\Lambda}} \left[ \prod_{z_m \in \Pi Z} e^{h(z_m) + f(z_m)} \right] \exp \left( \int_{\mathcal{Z}} (e^{h(z)} - 1) \lambda(z) dz \right)
\]

\[
= \exp \left( \int_{\mathcal{Z}} (e^{h(z) + f(z)} - 1) \lambda(z) dz \right)
\]

\[
= \exp \left( \int_{\mathcal{Z}} (e^{h(z)} - 1)e^{f(z)} \lambda(z) dz \right)
\]

\[
= \exp \left( \int_{\mathcal{Z}} (e^{h(z)} - 1) \Lambda_Q(z) dz \right).
\]

We identify the last row as the generating functional of a Poisson process (36) with \(\xi = 1\). The intensity of the process is \(\Lambda_Q(z) = e^{f(z)} \lambda(z)\). With the fact that a Poisson process is uniquely characterised by its generating function (Kingman, 1993, chap. 3), the proof is complete.
Appendix E. Sparse Gaussian process approximation

To solve the inference problem for the function $g$, we define a sparse GP, using the same prior $P$, but by an effective likelihood which depends on a finite set of function values $g_s = (g_1, \ldots, g_L)^\top$ only. Hence, we get

$$\frac{dQ_s^s}{dP}(g) = q_s^s(g_s)$$

and the sparse posterior measure is

$$dQ_s^s(g) = q_s^s(g_s)dP(g) = dP(g|g_s) \times q_s^s(g_s)dP(g_s),$$

where the last equality holds true, since Equation (39) only depends on $g_s$. The KL–divergence between the full posterior density

$$q_2(g) = \frac{dQ_2}{dP}(g) = \frac{e^{U(g)}}{\mathbb{E}_P[e^{U(g)}]}$$

and the sparse one $q_s^s(g_s)$ is given by

$$D_{KL}(Q_s^s||Q_2) = \mathbb{E}_{Q_s^s}\left[\log \frac{q_s^s(g_s)}{q_2(g)}\right] = \mathbb{E}_{P(g_s)}\left[q_s^s(g_s)\mathbb{E}_{P(g|g_s)}\left[\log \frac{q_s^s(g_s)}{e^{U(g)}}\right]\right] + \text{const.}$$

$$= \mathbb{E}_{P(g_s)}\left[q_s^s(g_s)\log \frac{q_s^s(g_s)}{e^{\mathbb{E}_{P(g|g_s)}[U(g)]}}\right] + \text{const.}$$

From this we derive directly the posterior density for the sparse GP

$$q_s^s(g) \propto e^{U_s(g_s)},$$

with the sparse log–likelihood

$$U_s(g_s) = \mathbb{E}_{P(g|g_s)}[U(g)] = \int U(g)dP(g|g_s).$$
Appendix F. Lower bound & hyperparameter optimization

The lower bound in Equation (12) is given by

\[ \mathcal{L}(q) = \mathbb{E}_Q \left[ \log \frac{L(\mathcal{X}, \omega, \Pi_S|g, \lambda)}{q_1(\omega_N)q_1(\Pi_S)q_2(\omega)q_2(\lambda)} \right] \]

\[ = \int_{\mathcal{S}} \left( \mathbb{E}_Q \left[ f(\omega, -g(x)) \right] - \mathbb{E}_Q \left[ \log \Lambda_1 \right] + \mathbb{E}_Q \left[ \log \lambda \right] + 1 \right) \Lambda_1(x, \omega) d\mathbf{x} d\omega \]

\[ - \int_{\mathcal{S}} \Lambda_1(x, \omega) d\mathbf{x} d\omega \]

\[ + \sum_{n=1}^{N} \left( \mathbb{E}_Q \left[ f(\omega_n, g_n) \right] + \mathbb{E}_Q \left[ \log \lambda \right] - \cosh \left( \frac{\mathbf{c}_1^{(n)}}{2} \right) + \frac{\left(\mathbf{c}_1^{(n)}\right)^2}{2} - \mathbb{E}_Q \left[ \omega_n \right] \right) \]

\[ - \frac{1}{2} \text{trace}(K_s^{-1}(\Sigma_s^2 + \mu_2^s(\mu_2^s)^\top)) - \frac{1}{2} \log \det(2\pi K_s) + \frac{1}{2} \log \det(2\pi e \Sigma_s^2) \]

\[ + \alpha_0 \log \beta_0 - \log(\Gamma(\alpha_0)) + (\alpha_0 - 1) \mathbb{E}_Q \left[ \log \lambda \right] - \beta_0 \mathbb{E}_Q \left[ \lambda \right] \]

\[ + \alpha_2 - \log \beta_2 + \log \Gamma(\alpha_2) + (1 - \alpha_2) \psi(\alpha_2). \]

To optimise the covariance kernel parameters \( \theta \) we differentiate the lower bound with respect to these parameters and perform then gradient ascent. The gradient for one specific parameter \( \theta \) is given by

\[ \frac{\partial \mathcal{L}(q)}{\partial \theta} = \int_{\mathcal{S}} \frac{\partial \mathbb{E}_Q \left[ f(\omega, -g(x)) \right]}{\partial \theta} \Lambda_1(x, \omega) d\mathbf{x} d\omega + \sum_{n=1}^{N} \frac{\partial \mathbb{E}_Q \left[ f(\omega_n, g(x_n)) \right]}{\partial \theta} \]

\[ - \frac{1}{2} \text{trace}(K^{-1}_s(\Sigma_s^2 + \mu_2^s(\mu_2^s)^\top)) - \frac{1}{2} \frac{\partial \log \det(2\pi K_s)}{\partial \theta} \]

\[ = \int_{\mathcal{S}} \frac{\partial \mathbb{E}_Q \left[ f(\omega, -g(x)) \right]}{\partial \theta} \Lambda_1(x, \omega) d\mathbf{x} d\omega + \sum_{n=1}^{N} \frac{\partial \mathbb{E}_Q \left[ f(\omega_n, g(x_n)) \right]}{\partial \theta} \]

\[ + \frac{1}{2} \text{trace} \left( K^{-1}_s \frac{\partial K_s}{\partial \theta} K^{-1}_s(\Sigma_s^2 + \mu_2^s(\mu_2^s)^\top) \right) \]

\[ - \frac{1}{2} \text{trace} \left( K^{-1}_s \frac{\partial K_s}{\partial \theta} \right). \]

The derivatives of function \( \mathbb{E}_Q \left[ f(\omega, g(x)) \right] \) are

\[ \frac{\partial \mathbb{E}_Q \left[ f(\omega, g(x)) \right]}{\partial \theta} = \frac{1}{2} \left( \frac{\partial \mathbb{E}_Q \left[ g(x) \right]}{\partial \theta} - \frac{\partial \mathbb{E}_Q \left[ g(x)^2 \right]}{\partial \theta} \mathbb{E}_Q \left[ \omega \right] \right), \]

with

\[ \frac{\partial \mathbb{E}_Q \left[ g(x) \right]}{\partial \theta} = \frac{\partial \mathbf{k}(x)}{\partial \theta}, \]

\[ \frac{\partial \mathbb{E}_Q \left[ g(x)^2 \right]}{\partial \theta} = \frac{\partial \mathbf{k}(x)}{\partial \theta} \mathbf{\kappa}(x)^\top + \frac{\partial \mathbf{k}(x)}{\partial \theta} \left( \Sigma_s^2 + \mu_2^s(\mu_2^s)^\top \right) \mathbf{\kappa}(x) + \mathbf{\kappa}(x)^\top \left( \Sigma_s^2 + \mu_2^s(\mu_2^s)^\top \right) \frac{\partial \mathbf{k}(x)}{\partial \theta}. \]
where $\kappa(x) = k_s(x)^\top K_s^{-1}$ and $\tilde{k}(x, x) = k(x, x) - k_s(x)K_s^{-1}k_s(x)^\top$. The remaining two terms are:

$$
\frac{\partial \tilde{k}(x, x)}{\partial \theta} = \frac{\partial k(x, x)}{\partial \theta} - \frac{\partial \kappa(x)}{\partial \theta} k_s(x) - \kappa(x) \frac{\partial k_s(x)}{\partial \theta}, \\
\frac{\partial \kappa(x)}{\partial \theta} = \frac{\partial k_s(x)^\top}{\partial \theta} K_s^{-1} - k_s(x) K_s^{-1} \frac{\partial K_s}{\partial \theta} K_s^{-1}.
$$

After each variational step the hyperparameters are updated by

$$
\theta_{\text{new}} = \theta_{\text{old}} + \epsilon \frac{\partial L(q)}{\partial \theta},
$$

where $\epsilon$ is the step size.

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