

CS 3750 Machine Learning

Lecture 2

Graphical models

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Graphical models

Aim to represent complex multivariate probabilistic models

- **multivariate** -> cover multiple random variables

$$P(\mathbf{X}) = P(X_1, X_2, \dots, X_d)$$

$$p(\mathbf{X}) = p(X_1, X_2, \dots, X_d)$$

- **Parametric distribution models:**
 - Bernoulli (outcome of coin flip)
 - Binomial (outcome of multiple coin flips)
 - Multinomial (outcome of die)
 - Poisson
 - Exponential
 - Gamma distribution
 - Gaussian (this one is multivariate)

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Modeling complex multivariate distributions

How to model/parameterize complex multivariate distributions $P(\mathbf{X})$ with a large number of variables?

One solution:

- Decompose the distribution. Reduce the number of parameters, using some form of independence.

Two graphical models:

- **Bayesian belief networks (BBNs)**
- **Markov Random Fields (MRFs)**

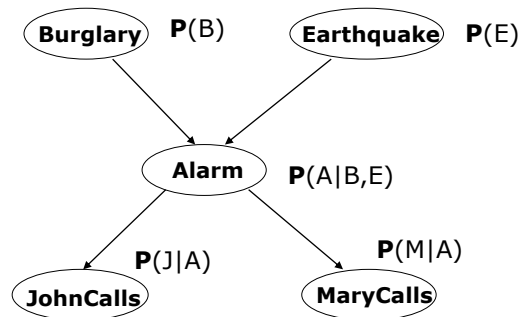
- **Learning of these models** relies on the decomposition.

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Bayesian belief network.

1. Directed acyclic graph

- **Nodes** = random variables
- **Links** = direct (causal) dependencies between variables
 - Missing links encode independences

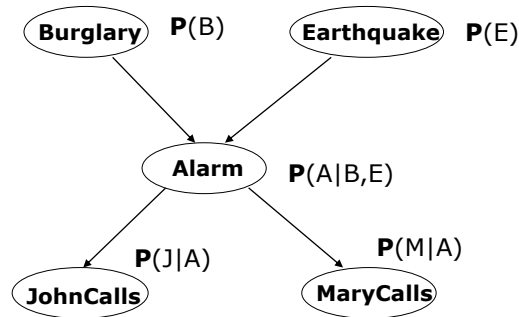


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Bayesian belief network.

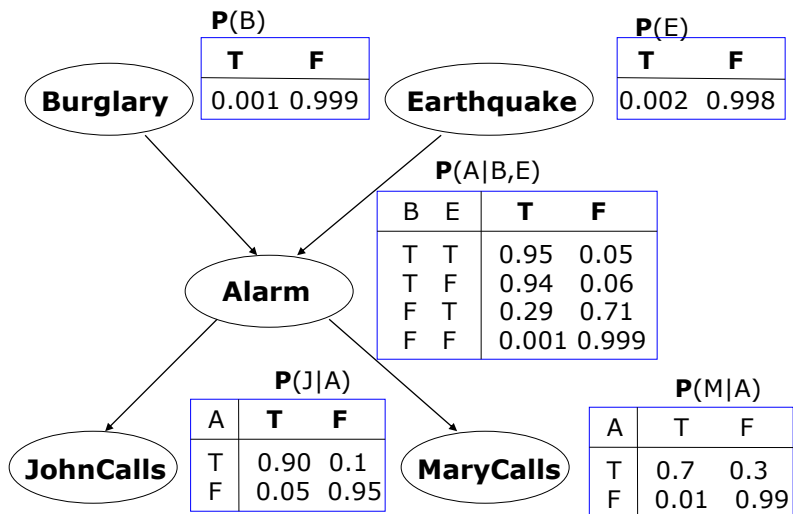
2. Local conditional distributions

- relate variables and their parents



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Bayesian belief network.



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Full joint distribution in BBNs

Full joint distribution is defined in terms of local conditional distributions (obtained via the chain rule):

$$\mathbf{P}(X_1, X_2, \dots, X_n) = \prod_{i=1, \dots, n} \mathbf{P}(X_i \mid pa(X_i))$$

Example:

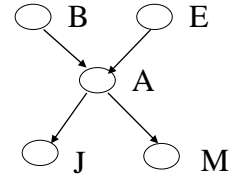
Assume the following assignment of values to random variables

$$B = T, E = T, A = T, J = T, M = F$$

Then its probability is:

$$P(B = T, E = T, A = T, J = T, M = F) =$$

$$P(B = T)P(E = T)P(A = T \mid B = T, E = T)P(J = T \mid A = T)P(M = F \mid A = T)$$



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Parameter complexity problem

- In the BBN the **full joint distribution** is defined as:

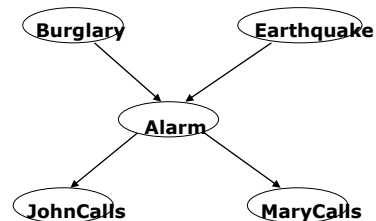
$$\mathbf{P}(X_1, X_2, \dots, X_n) = \prod_{i=1, \dots, n} \mathbf{P}(X_i \mid pa(X_i))$$

- What did we save?**

Alarm example: binary (True, False) variables

of parameters of the full joint:

?



Parameter complexity problem

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Alarm example: binary (True, False) variables

of parameters of the full joint:

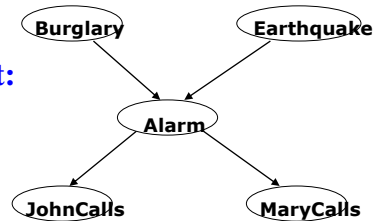
$$2^5 = 32$$

One parameter depends on the rest:

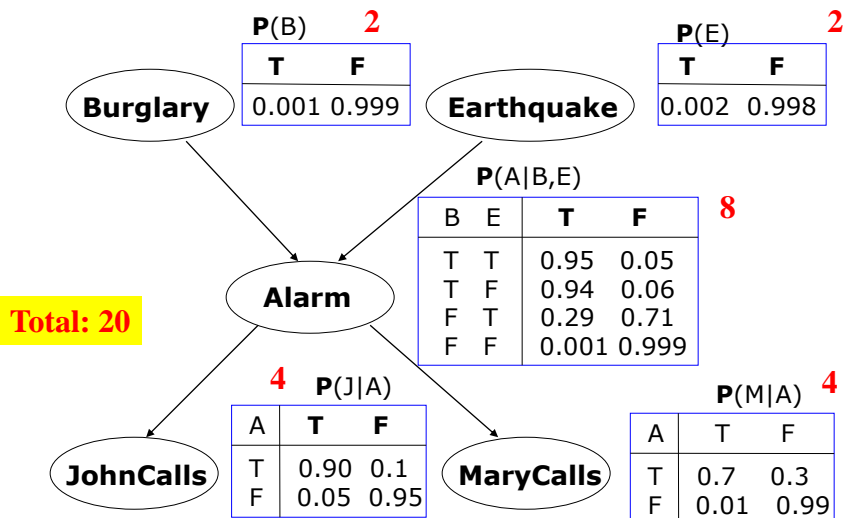
$$2^5 - 1 = 31$$

of parameters of the BBN:

?



Bayesian belief network: parameters count



Parameter complexity problem

- In the BBN the **full joint distribution** is defined as:

$$P(X_1, X_2, \dots, X_n) = \prod_{i=1, \dots, n} P(X_i | pa(X_i))$$

- What did we save?

Alarm example: 5 binary (True, False) variables

of parameters of the full joint:

$$2^5 = 32$$

One parameter depends on the rest:

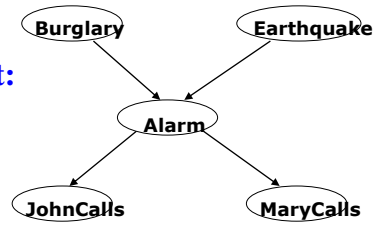
$$2^5 - 1 = 31$$

of parameters of the BBN:

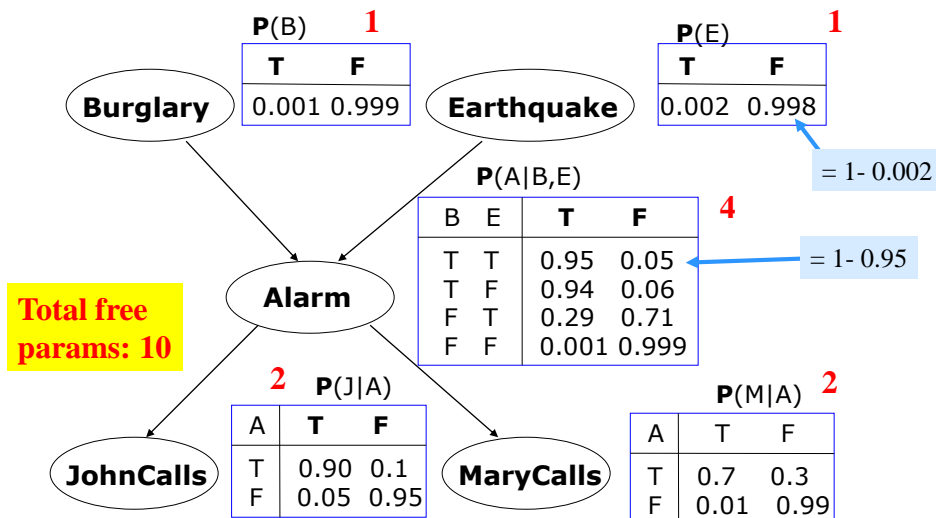
$$2^3 + 2(2^2) + 2(2) = 20$$

One parameter in every conditional depends on the rest:

?



Bayesian belief network: free parameters



Parameter complexity problem

- In the BBN the **full joint distribution** is defined as:

$$\mathbf{P}(X_1, X_2, \dots, X_n) = \prod_{i=1, \dots, n} \mathbf{P}(X_i \mid pa(X_i))$$

- What did we save?**

Alarm example: 5 binary (True, False) variables

of parameters of the full joint:

$$2^5 = 32$$

One parameter depends on the rest:

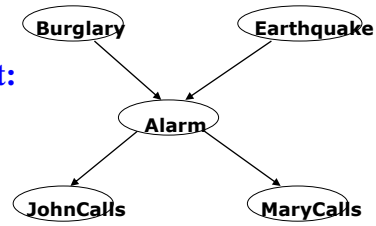
$$2^5 - 1 = 31$$

of parameters of the BBN:

$$2^3 + 2(2^2) + 2(2) = 20$$

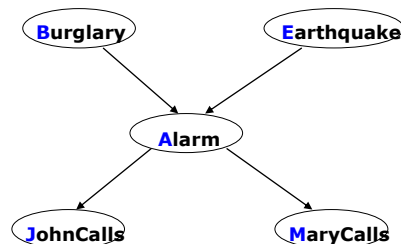
One parameter in every conditional depends on the rest:

$$2^2 + 2(2) + 2(1) = 10$$



Inference in Bayesian network

- Bad news:**
 - Exact inference problem in BBNs is NP-hard (Cooper)
 - Approximate inference is NP-hard (Dagum, Luby)
- But** very often we can achieve significant improvements
- Assume our Alarm network

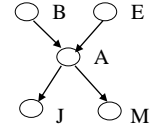


- Assume we want to compute: $P(J = T)$

Inference in Bayesian networks

- Full joint uses the decomposition
- **Calculation of marginals:**
 - Requires summation over variables we want to take out

$$P(J = T) = \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(B = b, E = e, A = a, J = T, M = m)$$



- How to compute sums and products more efficiently?

$$\sum_x af(x) = a \sum_x f(x)$$

Variable elimination

- **Variable elimination:**
 - E.g. Query $P(J = T)$ requires to eliminate A,B,E,M and this can be done in different order

$$P(J = T) = \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e)$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

$$= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e)$$

Variable elimination

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$$= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e)$$
$$= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \left[\sum_{m \in T, F} P(M = m | A = a) \right]$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

$$\begin{aligned}
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \\
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \left[\sum_{m \in T, F} P(M = m | A = a) \right] \\
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \mathbf{1}
 \end{aligned}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

$$\begin{aligned}
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \\
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \left[\sum_{m \in T, F} P(M = m | A = a) \right] \\
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \mathbf{1} \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \left[\sum_{e \in T, F} P(A = a | B = b, E = e) P(E = e) \right]
 \end{aligned}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

$$\begin{aligned}
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \\
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 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \cdot 1 \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \left[\sum_{e \in T, F} P(A = a | B = b, E = e) P(E = e) \right]
 \end{aligned}$$

$$\tau_1(A = a, B = b)$$

$$\tau_1(A = a, B = b) = \begin{array}{c} \begin{array}{cc} & A=T & A=F \\ \begin{array}{c} B=T \\ B=F \end{array} & \begin{array}{|c|c|} \hline & \\ \hline & \\ \hline \end{array} & \begin{array}{l} \leftarrow \sum_{e \in T, F} P(A=F | B=T, E=e) P(E=e) \\ \leftarrow \sum_{e \in T, F} P(A=F | B=F, E=e) P(E=e) \end{array} \end{array}
 \end{array}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

$$\begin{aligned}
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \\
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \left[\sum_{m \in T, F} P(M = m | A = a) \right] \\
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \cdot 1 \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \left[\sum_{e \in T, F} P(A = a | B = b, E = e) P(E = e) \right] \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \tau_1(A = a, B = b)
 \end{aligned}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

$$\begin{aligned}
 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} \sum_{m \in T, F} P(J = T | A = a) P(M = m | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \\
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 &= \sum_{b \in T, F} \sum_{e \in T, F} \sum_{a \in T, F} P(J = T | A = a) P(A = a | B = b, E = e) P(B = b) P(E = e) \quad 1 \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \left[\sum_{e \in T, F} P(A = a | B = b, E = e) P(E = e) \right] \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \tau_1(A = a, B = b) \\
 &= \sum_{a \in T, F} P(J = T | A = a) \left[\sum_{b \in T, F} P(B = b) \tau_1(A = a, B = b) \right]
 \end{aligned}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

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 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \left[\sum_{e \in T, F} P(A = a | B = b, E = e) P(E = e) \right] \\
 &= \sum_{a \in T, F} \sum_{b \in T, F} P(J = T | A = a) P(B = b) \tau_1(A = a, B = b) \\
 &= \sum_{a \in T, F} P(J = T | A = a) \left[\sum_{b \in T, F} P(B = b) \tau_1(A = a, B = b) \right] \\
 &\quad \tau_2(A = a)
 \end{aligned}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

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 &= \sum_{a \in T, F} P(J = T | A = a) \tau_2(A = a)
 \end{aligned}$$

Variable elimination

Assume order: M, E, B, A to calculate $P(J = T)$

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 &= \sum_{a \in T, F} P(J = T | A = a) \left[\sum_{b \in T, F} P(B = b) \tau_1(A = a, B = b) \right] \\
 &= \sum_{a \in T, F} P(J = T | A = a) \tau_2(A = a) = \boxed{P(J = T)}
 \end{aligned}$$

Markov random fields

- Probabilistic models with symmetric dependences.**

- Typically models spatially varying quantities

$$P(x) \propto \prod_{c \in cl(x)} \phi_c(x_c)$$

$\phi_c(x_c)$ - A potential function (defined over factors)

- If $\phi_c(x_c)$ is strictly positive we can rewrite the definition in terms of a log-linear model :

$$P(x) = \frac{1}{Z} \exp\left(-\sum_{c \in cl(x)} E_c(x_c)\right) \quad \text{Energy function}$$

- Gibbs (Boltzman) distribution

$$Z = \sum_{x \in \{x\}} \exp\left(-\sum_{c \in cl(x)} E_c(x_c)\right) \quad \text{- A partition function}$$

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Graphical representation of MRFs

- An undirected network (also called independence graph)**

- $G = (S, E)$
 - $S=1, 2, \dots, N$ correspond to random variables
 - $(i, j) \in E \Leftrightarrow \exists c : \{i, j\} \subset c$
or x_i and x_j appear within the same factor c

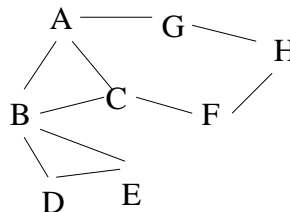
Example:

- variables A,B ..H
- Assume the full joint of MRF

$$P(A, B, \dots, H) \sim$$

$$\phi_1(A, B, C)\phi_2(B, D, E)\phi_3(A, G)$$

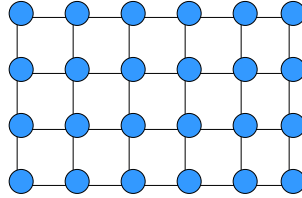
$$\phi_4(C, F)\phi_5(G, H)\phi_6(F, H)$$



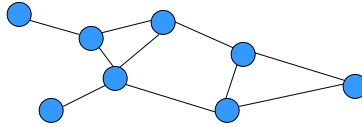
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Markov random fields

- regular lattice (Ising model)



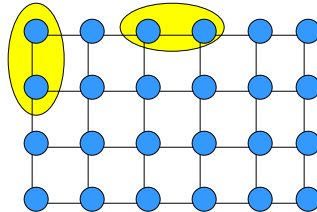
- Arbitrary graph



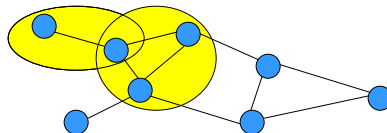
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Markov random fields

- regular lattice (Ising model)



- Arbitrary graph



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Markov random fields: independence relations

- **Pairwise Markov property**
 - Two nodes in the network that are not directly connected can be made independent given all other nodes
- **Local Markov property**
 - A set of nodes (variables) can be made independent from the rest of nodes variables given its immediate neighbors
- **Global Markov property**
 - A vertex set A is independent of the vertex set B (A and B are disjoint) given set C if all chains in between elements in A and B intersect C

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Types of Markov random fields

- **MRFs with discrete random variables**
 - Clique potentials can be defined by mapping all clique-variable instances to \mathbb{R}
 - Example: Assume two binary variables A,B with values $\{a1,a2,a3\}$ and $\{b1,b2\}$ are in the same clique c. Then:

$$\phi_c(A, B) \cong$$

a1	b1	0.5
a1	b2	0.2
a2	b1	0.1
a2	b2	0.3
a3	b1	0.2
a3	b2	0.4

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Types of Markov random fields

- **Gaussian Markov Random Field**

$$\mathbf{x} \sim N(\boldsymbol{\mu}, \boldsymbol{\Sigma})$$

$$p(\mathbf{x} | \boldsymbol{\mu}, \boldsymbol{\Sigma}) = \frac{1}{(2\pi)^{d/2} |\boldsymbol{\Sigma}|^{1/2}} \exp\left[-\frac{1}{2} (\mathbf{x} - \boldsymbol{\mu})^T \boldsymbol{\Sigma}^{-1} (\mathbf{x} - \boldsymbol{\mu})\right]$$

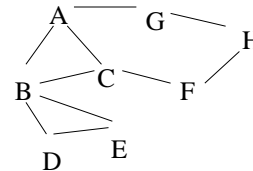
- **Precision matrix** $\boldsymbol{\Sigma}^{-1}$
- **Variables in \mathbf{x} are connected in the network only if they have a nonzero entry in the precision matrix**
 - All zero entries are not directly connected

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MRF variable elimination inference

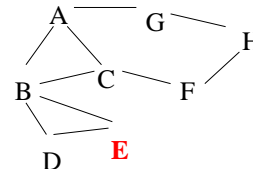
Example:

$$P(B) = \sum_{A,C,D,\dots,H} P(A, B, \dots, H)$$



$$= \frac{1}{Z} \sum_{A,C,D,\dots,H} \phi_1(A, B, C) \phi_2(B, D, E) \phi_3(A, G) \phi_4(C, F) \phi_5(G, H) \phi_6(F, H)$$

Eliminate E



$$= \frac{1}{Z} \sum_{A,C,D,F,G,H} \phi_1(A, B, C) \underbrace{\left[\sum_E \phi_2(B, D, E) \right]}_{\tau_1(B, D)} \phi_3(A, G) \phi_4(C, F) \phi_5(G, H) \phi_6(F, H)$$

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Factors

- **Factor:** is a function that maps value assignments for a subset of random variables to \mathfrak{R} (reals)
- **The scope of the factor:**
 - a set of variables defining the factor
- **Example:**
 - Assume discrete random variables x (with values a_1, a_2, a_3) and y (with values b_1 and b_2)
 - Factor:

$$\phi(x, y) \longrightarrow$$

a_1	b_1	0.5
a_1	b_2	0.2
a_2	b_1	0.1
a_2	b_2	0.3
a_3	b_1	0.2
a_3	b_2	0.4

- Scope of the factor:

$$\{x, y\}$$

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Factor Product

Variables: A,B,C

$$\phi(A, B, C) = \phi(B, C) \circ \phi(A, B)$$

$\phi(B, C)$

b_1	c_1	0.1
b_1	c_2	0.6
b_2	c_1	0.3
b_2	c_2	0.4

$\phi(A, B)$

a_1	b_1	0.5
a_1	b_2	0.2
a_2	b_1	0.1
a_2	b_2	0.3
a_3	b_1	0.2
a_3	b_2	0.4

$\phi(A, B, C)$

a_1	b_1	c_1	$0.5 \cdot 0.1$
a_1	b_1	c_2	$0.5 \cdot 0.6$
a_1	b_2	c_1	$0.2 \cdot 0.3$
a_1	b_2	c_2	$0.2 \cdot 0.4$
a_2	b_1	c_1	$0.1 \cdot 0.1$
a_2	b_1	c_2	$0.1 \cdot 0.6$
a_2	b_2	c_1	$0.3 \cdot 0.3$
a_2	b_2	c_2	$0.3 \cdot 0.4$
a_3	b_1	c_1	$0.2 \cdot 0.1$
a_3	b_1	c_2	$0.2 \cdot 0.6$
a_3	b_2	c_1	$0.4 \cdot 0.3$
a_3	b_2	c_2	$0.4 \cdot 0.4$

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Factor Marginalization

Variables: A,B,C

$$\phi(A, C) = \sum_B \phi(A, B, C)$$

a1	b1	c1	0.2
a1	b1	c2	0.35
a1	b2	c1	0.4
a1	b2	c2	0.15
a2	b1	c1	0.5
a2	b1	c2	0.1
a2	b2	c1	0.3
a2	b2	c2	0.2
a3	b1	c1	0.25
a3	b1	c2	0.45
a3	b2	c1	0.15
a3	b2	c2	0.25

a1	c1	0.2+0.4=0.6
a1	c2	0.35+0.15=0.5
a2	c1	0.8
a2	c2	0.3
a3	c1	0.4
a3	c2	0.7

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MRF variable elimination inference

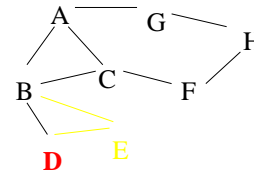
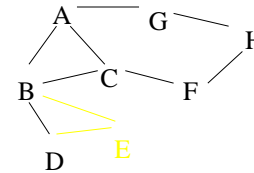
Example (cont):

$$P(B) = \sum_{A,C,D,\dots,H} P(A, B, \dots, H)$$

$$= \sum_{A,C,D,F,G,H} \phi_1(A, B, C) \tau_1(B, D) \phi_3(A, G) \phi_4(C, F) \phi_5(G, H) \phi_6(F, H)$$

Eliminate D

$$= \sum_{A,C,F,G,H} \phi_1(A, B, C) \underbrace{\left[\sum_D \tau_1(B, D) \right]}_{\tau_2(B)} \phi_3(A, G) \phi_4(C, F) \phi_5(G, H) \phi_6(F, H)$$



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MRF variable elimination inference

Example (cont):

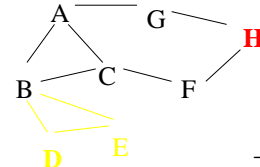
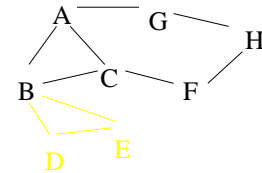
$$P(B) = \sum_{A,C,D,\dots,H} P(A,B,\dots,H)$$

$$= \sum_{A,C,F,G,H} \phi_1(A,B,C) \tau_2(B) \phi_3(A,G) \phi_4(C,F) \phi_5(G,H) \phi_6(F,H)$$

Eliminate H

$$= \sum_{A,C,F,G} \phi_1(A,B,C) \tau_2(B) \phi_3(A,G) \phi_4(C,F) \underbrace{\left[\sum_H \phi_5(G,H) \phi_6(F,H) \right]}_{\tau_3(F,G,H)} \underbrace{}_{\tau_4(F,G)}$$

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MRF variable elimination inference

Example (cont):

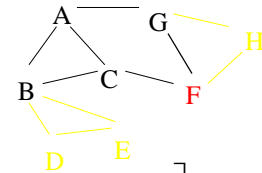
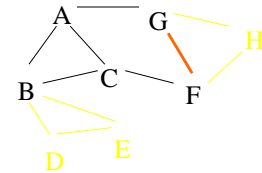
$$P(B) = \sum_{A,C,D,\dots,H} P(A,B,\dots,H)$$

$$= \sum_{A,C,F,G} \phi_1(A,B,C) \tau_2(B) \phi_3(A,G) \phi_4(C,F) \tau_4(F,G)$$

Eliminate F

$$= \sum_{A,C,G} \phi_1(A,B,C) \tau_2(B) \phi_3(A,G) \underbrace{\left[\sum_F \phi_4(C,F) \tau_4(F,G) \right]}_{\tau_5(C,F,G)} \underbrace{}_{\tau_6(G,C)}$$

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MRF variable elimination inference

Example (cont):

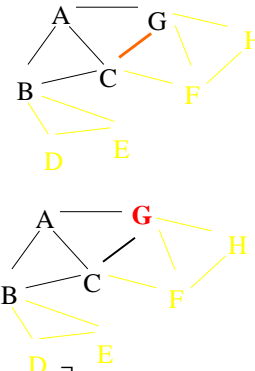
$$P(B) = \sum_{A,C,D,\dots,H} P(A,B,\dots,H)$$

$$= \sum_{A,C,G} \phi_1(A,B,C) \tau_2(B) \phi_3(A,G) \tau_6(C,G)$$

Eliminate G

$$= \sum_{A,C} \phi_1(A,B,C) \tau_2(B) \left[\sum_F \underbrace{\phi_3(A,G) \tau_6(C,G)}_{\tau_7(A,C,G)} \right]$$

$$\underbrace{\hspace{10em}}_{\tau_8(A,C)}$$



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MRF variable elimination inference

Example (cont):

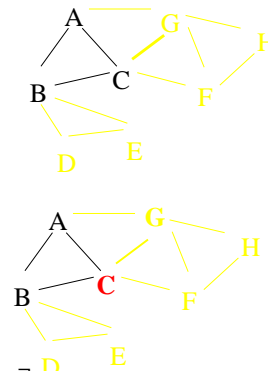
$$P(B) = \sum_{A,C,D,\dots,H} P(A,B,\dots,H)$$

$$= \sum_{A,C} \phi_1(A,B,C) \tau_2(B) \tau_8(A,C)$$

Eliminate C

$$= \sum_A \tau_2(B) \left[\sum_C \underbrace{\phi_1(A,B,C) \tau_8(A,C)}_{\tau_9(A,B,C)} \right]$$

$$\underbrace{\hspace{10em}}_{\tau_{10}(A,B)}$$



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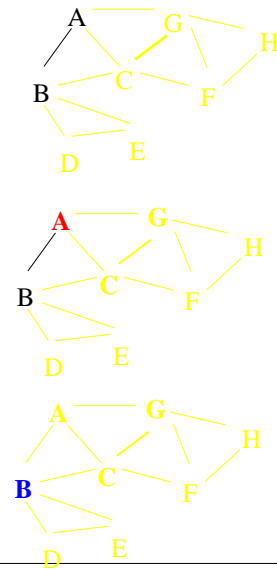
MRF variable elimination inference

Example (cont):

$$\begin{aligned}
 P(B) &= \sum_{A,C,D,\dots,H} P(A,B,\dots,H) \\
 &= \sum_A \tau_2(B) \tau_{10}(A,B) \\
 &= \tau_2(B) \sum_A \tau_{10}(A,B)
 \end{aligned}$$

Eliminate A

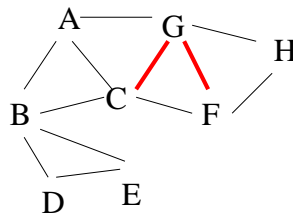
$$\begin{aligned}
 &= \tau_2(B) \underbrace{\sum_A \tau_{10}(A,B)}_{\tau_{11}(B)} \\
 &= \tau_2(B) \tau_{11}(B)
 \end{aligned}$$



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Induced graph

- A graph induced by a specific variable elimination order:
- a graph G extended by links that represent intermediate factors

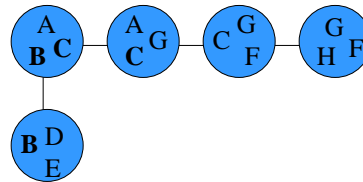
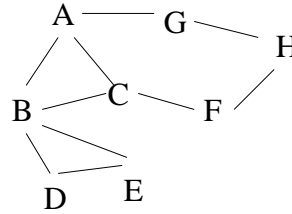


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Tree decomposition of the graph

- **A tree decomposition of a graph G :**

- A tree T with a vertex set associated to every node.
- For all edges $\{v,w\} \in G$: there is a set containing both v and w in T .
- For every $v \in G$: the nodes in T that contain v form a connected subtree.

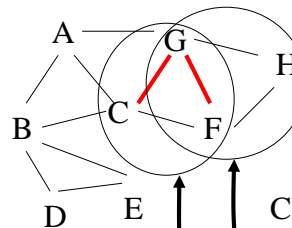


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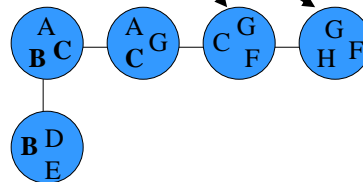
Tree decomposition of the graph

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- For every $v \in G$: the nodes in T that contain v form a connected subtree.



Cliques in the graph

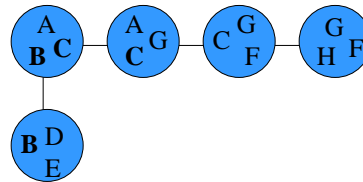
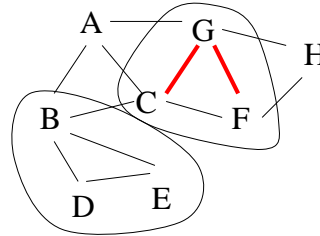


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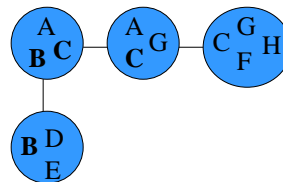
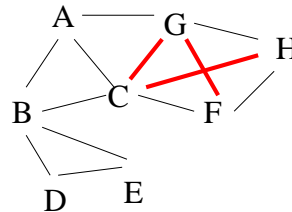


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Tree decomposition of the graph

- **Another tree decomposition of a graph G :**

- A tree T with a vertex set associated to every node.
- For all edges $\{v,w\} \in G$: there is a set containing both v and w in T .
- For every $v \in G$: the nodes in T that contain v form a connected subtree.

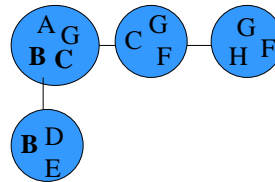
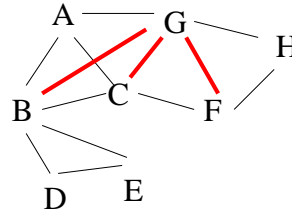


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Tree decomposition of the graph

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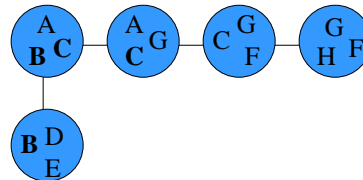
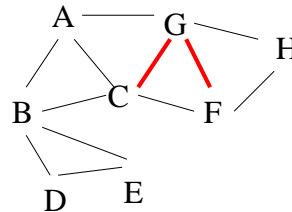


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Treewidth of the graph

- **Width** of the tree decomposition:

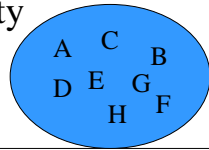
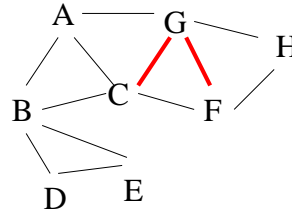
$$\max_{i \in I} |X_i| - 1$$
- **Treewidth** of a graph G : $\text{tw}(G) =$ minimum width over all tree decompositions of G .



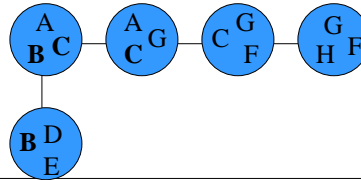
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Treewidth of the graph

- **Treewidth** of a graph G :
 $tw(G)$ = minimum width over all tree decompositions of G
- Why is it important?
- The calculations can take advantage of the structure and be performed more efficiently
- treewidth gives the best case complexity



vs

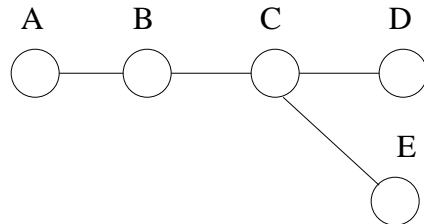


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Trees

Why do we like trees?

- Inference in trees structures can be done in time **linear in the number of nodes in the tree**

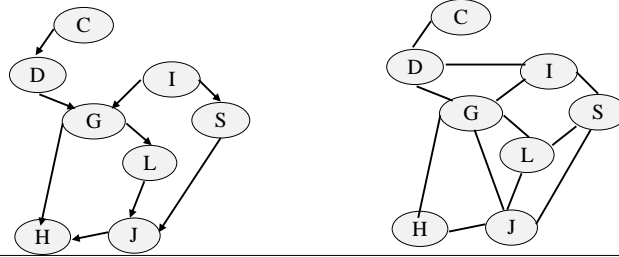


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Converting BBNs to MRFs

Moral-graph $H[G]$: of a Bayesian network over X is an undirected graph over X that contains an edge between x and y if:

- There exists a directed edge between them in G .
- They are both parents of the same node in G .

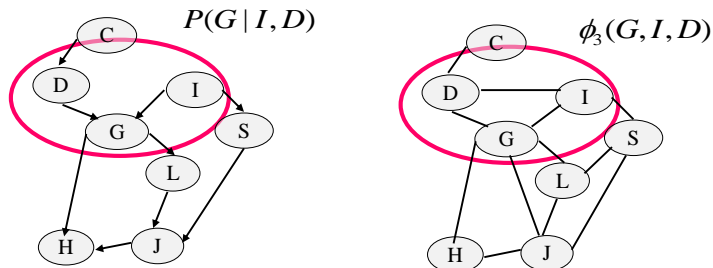


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Moral Graphs

Why moralization?

$$\begin{aligned}
 P(C, D, G, I, S, L, J, H) &= \\
 &= P(C)P(D|C)P(G|I, D)P(S|I)P(L|G)P(J|L, S)P(H|G, J) \\
 &= \phi_1(C)\phi_2(D, C)\phi_3(G, I, D)\phi_4(S, I)\phi_5(L, G)\phi_6(J, L, S)\phi_7(H, G, J)
 \end{aligned}$$

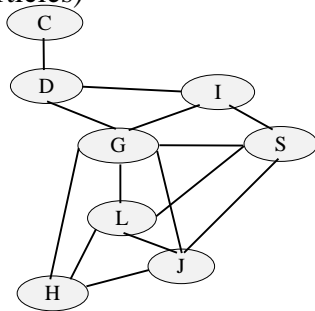


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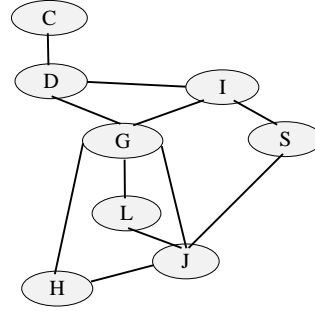
Chordal graphs

Chordal Graph: an undirected graph G

- all cycles of four or more vertices have a chord (another edge breaking the cycle)
- minimum cycle for every vertex in a cycle is 3 (contains 3 vertices)



Chordal.



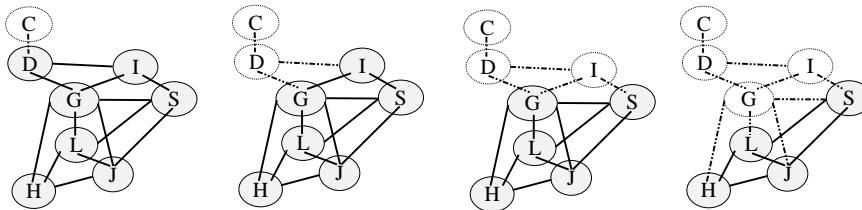
Not Chordal

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Chordal Graphs

Properties:

- There exists an elimination ordering that adds no edges.
- The minimal induced treewidth of the graph is equal to the size of the largest clique - 1.



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Triangulation

The process of converting a graph G into a chordal graph is called Triangulation.

A new graph obtained via triangulation is:

- 1) Guaranteed to be chordal.
 - 2) Not guaranteed to be (treewidth) optimal.
- There exist exact algorithms for finding the **minimal chordal graphs**, and heuristic methods with a guaranteed upper bound.

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Chordal Graphs

- Given a minimum triangulation for a graph G , we can carry out the variable-elimination algorithm in the minimum possible time.
- **Complexity** of the optimal triangulation:
 - Finding the minimal triangulation is **NP-Hard**.
- **The inference limit:**
 - Inference time is exponential in terms of the largest clique (factor) in G .

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Conclusions: MRFs

- We cannot escape **exponential costs in the treewidth**
- But in many graphs the tree-width is much smaller than the total number of variables
- Still a problem: Finding the optimal decomposition is hard
 - But, paying the cost up front may be worth it.
 - Triangulate once, query many times.
 - Real cost savings if not a bounded one