



# **Perspectives on Probabilistic Graphical Models**

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*To my beloved*



# Abstract



# Sammanfattning





# Acknowledgements

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# Acronyms and Notations

## Notations

$X$	random variable
$x$	realization of the random variable $X$
$\mathcal{X}$	alphabet of the random variable $X$
$X_i^k$	random sequence $(X_i, \dots, X_k)$
$x_i^k$	realization of the random sequence $X_i^k$
$\mathcal{X}_i^k$	alphabet of the random sequence $X_i^k$
$X^k$	random sequence $(X_1, \dots, X_k)$
$x^k$	realization of the random sequence $X^k$
$\mathcal{X}^k$	alphabet of the random sequence $X^k$
$X_i^{k \setminus n}$	random sequence $(X_i, \dots, X_{n-1}, X_{n+1}, \dots, X_k)$
$x_i^{k \setminus n}$	realization of the random sequence $X_i^{k \setminus n}$
$\mathcal{X}_i^{k \setminus n}$	alphabet of the random sequence $X_i^{k \setminus n}$
$X^{k \setminus n}$	random sequence $(X_1, \dots, X_{n-1}, X_{n+1}, \dots, X_k)$
$x^{k \setminus n}$	realization of the random sequence $X^{k \setminus n}$
$\mathcal{X}^{k \setminus n}$	alphabet of the random sequence $X^{k \setminus n}$
$   \cdot   $	set cardinality
$f_X$	p.d.f. of the continuous random variable $X$
$p_X$	p.m.f. of the discrete random variable $X$
$\mathcal{N}(\mu, \sigma^2)$	normal distribution with mean $\mu$ and variance $\sigma^2$

$D(\cdot  \cdot)$	Kullback-Leibler divergence
$D_\tau(\cdot  \cdot)$	$\tau$ -th order Rényi divergence
$C(\cdot, \cdot)$	Chernoff information
$E[\cdot]$	expectation
$\partial\cdot$	boundary of a closed set
$\hat{\partial}\cdot$	upper boundary of a two-dimensional closed set
$\check{\partial}\cdot$	lower boundary of a two-dimensional closed set
$\log(\cdot)$	natural logarithm

# Chapter 1

## Introduction

Motivate the research in probabilistic models.

### 1.1 Motivations

Most tasks conducted by a person or an automated system requires a fundamental ability of *reasoning*, which is always about reaching a conclusion based on available information. At times, a conclusion is not enough and it is also required to know how reliable the conclusion is. Take the coronavirus that started from Wuhan, China at the end of 2019, as example, a doctor needs checks the information about a person to reason if the person is infected by the coronavirus. The relevant information includes symptoms such as fever, cough, breathing difficulties and probably kidney failure in severe cases. (maybe a small figure of coronavirus here.) Even after the doctor has concluded as positive or negative of coronavirus for the person, the natural question is why and how *confident* the diagnose is.

Two problems are inevitable to conduct the reasoning:

- How should we specify the relationship between a conclusion and the available information? In the coronavirus example, the counterpart question to answer is how the doctor should relate coronavirus infection with the symptoms. This step is called *modeling* which represents a reasoning problem abstractly by specifying the relationship between known information and unknown part, in preparation of answer query on it.
- With the model, how a conclusion should be made? This process of reaching a answer to the query is called *inference*. something about coronavirus

As times, a model is not totally fixed since one may not be sure the correctness of the assumptions about the model. A typical strategy is to leave some freedom in the configuration of the model at beginning. By using previous observations or information, the model is adjusted to be able to explain the observation in more reasonable way. This adds the following problem in reasoning:

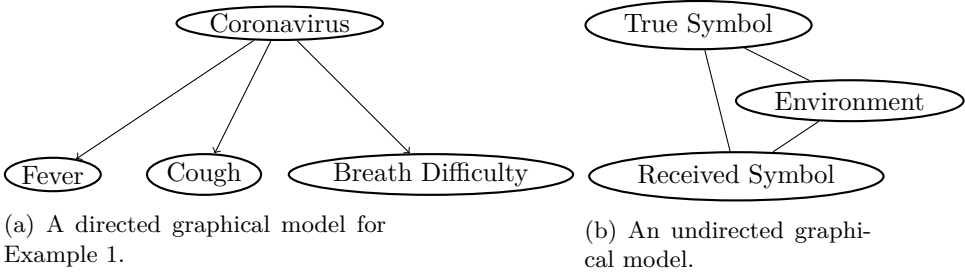


Figure 1.1: Different perspectives on probabilistic graphic models. 1.1a A toy Bayesian network. 1.1b A toy Markov random field.

- Instead of having a fixed model at the first step, a set of model is given. We then need to choose one model based previous observations to do inference in order to make conclusion or answer query. This phase of choosing a model is called *learning*.

With all the discussed problems above, modelling, inference and learning, our purpose is to carry out reasoning with being aware of how confident a conclusion or answer is. These problems can be treated nicely with probabilistic models. Probabilistic models is built on the fundamental calculus of probability theory that is natural to accommodate the *uncertainty*, which is desired in reasoning. In additional, the probabilistic models offers rich space to modeling problems, where inference can be carried on either exactly or approximately. **More importantly, the modeling or modeling learning part is not necessarily coupled with inference algorithm.** This proper separation allows free that a certain family of general inference algorithms can be applies to a broad class probabilistic models. It offers the freedom of trying different models of a class without the need of replacing inference algorithm.

**Example 1.** Consider the coronavirus infection problem. Using probabilistic model, we are able to model the problem in a rigid way. Additionally, we can make query more formally in probabilistic model framework. Assume each symptom among fever, cough and breathing difficulty can take value from {True, False}. Also the coronavirus infection is either true or false. One exemplified query can be

$$P(\text{Infection} = \text{True} | \text{Fever} = \text{True}, \text{Cough} = \text{False}, \text{BreathingDifficulty} = \text{True}),$$

which is asking how likely the patient is infected by coronavirus if symptoms of both fever and breathing difficulty are observed but no sight of cough.

Given the fact that probabilistic theory offers a rigid foundation to model and study the problems, which is used to answer query that we concerns, it soon becomes intractable when dozens or hundreds of relevant attributes are joint considered. This can be exemplified by giving finer levels of each symptom in coronavirus



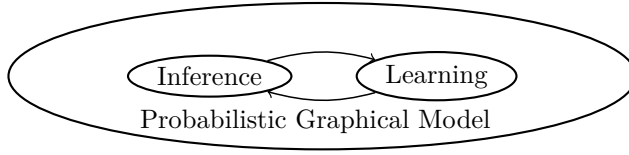


Figure 1.2: Two key aspects in practical graphical models.

infection, e.g. symptom fever is represented by the actual body temperature in integer instead of true-or-false binary state on the one hand. On the other hand, there could be more directly and indirectly relevant symptoms such as muscle pain and congestion. Together with the symptoms, the recent travel itinerary is also related. Additionally, season flu could also similarly bring up some symptoms listed above.

Probabilistic graphical model offers a general framework to encode random variable dependency of a complex probabilistic distribution into a structured graph, which is a powerful tool to compactly model relevant attributes and facts of a complex problem. As show in Figure 1.1a that represents the problem of Example 1 into a directed graphical model (or Bayesian network), the nodes (or vertexes) corresponds to the variables that represents symptoms and infection state, whereas the edges between nodes correspond how one variable may influence others. In contract to the directed graphical model, there are more scenarios that the influence or interaction between related random variables is not directional, an undirected edge is used, which leads the undirected graphical model (or Markov random field, Section 2.1) representation. The undirected graphical models are popular used in computer vision [], computational biology [], digital communication [], statistical physics, etc. Figure 1.1b illustrates an exemplified undirected graphical model in digital communication context, where the receiver wants to guess what is the true symbol by joint considering the communication environment and the received symbol, whereas the symbol received by the receiver is jointly formulated by the true symbol and environment.

Probabilistic graphical model offers a 'scientific language' to do reasoning with uncertainty within framework of probabilistic theory. It is usually very nature to represent a complex system or problem by a probabilistic graphical model. The compact representation of probabilistic graphical model bridges the joint distribution of a complex system, and its graphical abstraction that captures the statistic dependency reflecting our understanding of the system. The advantage of its representation power is one of its popular application in difference disciplines.

Probabilistic graphical model coupled with its underlining distribution is also a powerful tool for effective inference, apart from its advantage of representation power. It allows to answer queries with regarding to the underlining distribution when practical inference algorithms are provided, which meets our need of reasoning with uncertainty. In addition to inference, probabilistic graphical model also supports learning from data. With certain amount of data available, a probabilistic

graphical model can be learned to explain the observed data better in addition to align with our own understanding of a domain. The learned graphical model can serve to do inference with higher confidence in return. A diagram is illustrated in Figure 1.2. As would become clear in Part II, the inference may be needed to carry out model learning as well, apart from the above mutual-benefiting interaction.

## 1.2 Scope and Thesis Outline

We give the intuition and motivation of probabilistic graphical model in last section, and the interaction between inference and learning in this framework. We would explore a bit further and state what topics within this framework we would cover in this thesis.

Inference in probabilistic graphical model is about the answer queries with regarding to its coupled distribution. These queries can be generally grouped into the following cases:

- Computing the likelihood of observed data or unobserved random variable.
- Computing the marginals distribution over a particular subset of nodes.
- Computing the conditional distribution a subset of nodes given the configuration of another subset of nodes.
- Computing the most likely configuration of (a subset of) nodes.

*The work of this thesis would be mainly related with the first three cases in inference part.*

Due to either the requirement of efficiency in solving a problem or the graphical structure of the problem's representation, it is not always that case that the above inference problem can be solved exactly. Thus inference methods can be divided into

- Exact inference,
- Approximate inference.

For a limited class of graphs, exact inference such as variable elimination and sum-product algorithm can be used. Some graphs also allow efficient inference after mild modification, e.g. junction tree method. However, the above listed inference problems can only be approximately solved in general graphs. The approximation inference family can be further broken into

- Stochastic Approximation (Particle methods),
- Deterministic Approximation (Variational methods).

Stochastic approximation mainly relies on samples to answer queries. Gibbs sampling, importance sampling and Markov Chain Monte Carlo are within this family. On the other hand, deterministic approximations refer to the variational methods, such as mean field approximation, loopy belief propagation, expectation propagation etc. *From the perspectives of methodology, we related work in this thesis locates in the family of variational methods under approximate inference category.*

As for learning in probabilistic graphical models, there are two types of learning problems

- Structure learning,
- Parameter learning.

The first case refer to determine the structure of a graphical model from observation of data, which is usually reduced to the problem of whether there should be an edge between a pair of nodes in the graphical model. The parameter learning is about to determine the parameter of a probabilistic graphical model (or its coupled distribution), with its graphical structure known. Structure learning is out of the scope of this thesis. The term *learning* in thesis means the estimation of the parameters of a distribution. This problem is mainly discussed in Part II, where we would touch the learning of both undirected and directed graphical models.

As for the learning techniques, the learning principles can categorized into

- Maximal likelihood estimation
- Maximal conditional likelihood
- Bayesian estimation
- Maximal ‘Margin’
- Maximum entropy

in general. We would touch and use techniques of the first four cases in Part II.

## Publications

[Todo: add code repository](#)

- Dong Liu and Lars K Rasmussen. Region-based energy neural network for approximate inference. Under review, 2020.
- Dong Liu, Minh Thành Vu, Li Zuxing, and Lars K Rasmussen.  $\alpha$  belief propagation for approximate bayesian inference. Under review, 2020.
- Dong Liu, Antoine Honoré, Saikat Chatterjee, and Lars K Rasmussen. Powering hidden markov model by neural network based generative models. In the 24th European Conference on Artificial Intelligence (ECAI), 2020.

- Dong Liu, Minh Thành Vu, Saikat Chatterjee, and Lars K Rasmussen. Neural network based explicit mixture models and expectation-maximization based learning. arXiv preprint arXiv:1907.13432, 2019.
- Antoine Honoré, Dong Liu, David Forsberg, Karen Coste, Eric Herlenius, Saikat Chatterjee, and Mikael Skoglund. Hidden markov models for sepsis detection in preterm infants. In 2020 IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP), 2020.
- D. Liu, N. N. Moghadam, L. K. Rasmussen, J. Huang, and S. Chatterjee.  $\alpha$  belief propagation as fully factorized approximation. In 2019 IEEE Global Conference on Signal and Information Processing (GlobalSIP), pages 1-5, 2019.
- Dong Liu, Minh Thành Vu, Saikat Chatterjee, and Lars K Rasmussen. Entropy-regularized optimal transport generative models. In 2019 IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP), pages 3532-3536, 2019.
- Dong Liu, Baptiste Cavarec, Lars K Rasmussen, and Jing Yue. On dominant interference in random networks and communication reliability. In ICC 2019 IEEE International Conference on Communications (ICC), pages 1-7, 2019.
- Dong Liu, Viktoria Fodor, and Lars K Rasmussen. Will scale-free popularity develop scale-free geo-social networks? IEEE Transactions on Network Science and Engineering, 2018.
- Dong Liu, Chao Wang, and Lars K Rasmussen. Discontinuous reception for multiple-beam communication. IEEE Access, pages 46931-46946, 2019.

## Outline of Thesis

Tools (code) developed:

## Chapter 2

# Background

Background on probabilistic graphical models

### 2.1 Graphical representation and inference

#### graphical models

It is clear that undirected graphs should be explained, since Part I is work on it. For HMM, it can be viewed either a dynamic Bayesian network (chapter 6, Koller) or condition random field(introduction to CRF, Sutton).

#### intro to inference methods

### 2.2 Learning principles

the learning diagram here

- Structural learning
- parameter learning

the learning principle:

- Maximal likelihood estimation (MLE)
- Bayesian estimation
- Maximal conditional likelihood
- Maximal ” ‘Margin’ ”
- Maximum entropy

It may be better to discuss the learning principle here.

Cited from 10-708 lecture6 note:

UNOBSERVED VARIABLES:

A variable can be unobserved or latent because it is a(n):

-Abstract or imaginary quantity meant to simplify the data generation process, e.g. speech recognition models, mixture models. -A real-world object that is difficult or impossible to measure, e.g. the temperature of a star, causes of disease, evolutionary ancestors. -A real-world object that was not measured due to missed samples, e.g. faulty sensors.

Discrete latent variables can be used to partition or cluster data into sub-groups

Continuous latent variables (factors) can be used for dimensionality reduction (e.g. factor analysis, etc)

## **Dealing with latent variables**

### **about clamping node**

clamping node gives conditional distribution.

### **about ELBO bound**

1. the bound used by EM

2. talk about ELBO/variational inference Variational Inference, which is closely related to the bound used in EM.

**Part I**

**Inference**





## Chapter 3

# An alternative view of belief propagation

Content:

1.  $\alpha$  Belief Propagation as Fully Factorized Approximation, GlobalSIP 2019.
2.  $\alpha$  Belief Propagation for Approximate Bayesian Inference, under review.

### 3.1 $\alpha$ belief propagation

### 3.2 Convergence study

### 3.3 Experimental results

### 3.4 Summary



## Chapter 4

# Region-based Energy Neural Network Model

work in Region-based Energy Neural Network for Approximate Inference, under, review

4.1 Region-based graph and energy

4.2 RENN model for Approximate Inference

4.3 RENN model for markov random field training

4.4 Experimental results

4.5 Summary



# Part II

# Learning



## Chapter 5

# Learning with inference

### 5.1 learning Undirected graphical models/ MRF

move the MRF learning by using RENN here

I should read lecture note 7 of 10-708 again when writing this section.

### 5.2 Amortized/Neural Variational Learning and Inference of partial observed MRF

1. TRW as upper bound to partition function
  2. Mean field or negative TRW as lower bound to partition function
- combining above together, we can obtain two different lower bound of likelihood.  
Consider if worthy a paper.

- The log-likelihood of partial observed MRF is non-convex in general ( log-sum-exp is convex, but the difference of two log-sum-exp functions might not be). This combination convert the original non-convex learning into convex optimization with regarding to MRF parameter? should be, but need a confirmation.
- 1. The speed of training can be improved by directly optimizing amortized beliefs.
- The bound becomes tighter by using clamping of variable, clamping can be done with or without selection of variables. No sampling is needed in training or inference.
- If need more contribution, use tree-reweighted hyper graph to obtain tighter bound.
- Not necessarily done here: the bound can also be further improved by important sampling.

Reference:

- 1. Wainwright, 2003, Tree-reweighted belief propagation algorithms and approximate ML estimation by pseudo-moment matching
- 2. Weller, 2015, Clamping Improves TRW and Mean Field Approximations
- 3. Mnih, 2014, Neural Variational Inference and Learning in Belief Networks, which describes a neural variational method for belief network. The major difference is the belief network as a DAG do not have the problem of partition function difficulty as MRF or partial observed MRF.

### 5.3 Notation

Random variable  $\mathbf{v} \in \mathcal{X}_v$  that can be observed. Random variable  $\mathbf{h} \in \mathcal{X}_h$  that is hidden variable and can not be observed.

### 5.4 Model and Problem Definition

We define the conditional probabilistic model as

$$p(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta}) = \frac{1}{Z(\boldsymbol{\theta})} \tilde{p}(\mathbf{v}, \mathbf{h} | \boldsymbol{\theta}), \quad (5.1)$$

with

$$Z(\boldsymbol{\theta}) = \sum_{\mathbf{v}} \sum_{\mathbf{h}} \tilde{p}(\mathbf{v}, \mathbf{h} | \boldsymbol{\theta}) \quad (5.2)$$

$$\tilde{p}(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta}) = \exp \{-E(\mathbf{v}, \mathbf{h}, \boldsymbol{\theta})\} \quad (5.3)$$

where  $E(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta})$  is the average energy:  $\mathcal{X}_v \times \mathcal{X}_h \rightarrow \mathbb{R}$ .

We want to maximize the marginal likelihood:

$$\max_{\boldsymbol{\theta}} \log \sum_{\mathbf{h}} p(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta}) = \max_{\boldsymbol{\theta}} \log Z(\mathbf{v}, \boldsymbol{\theta}) - \log Z(\boldsymbol{\theta}), \quad (5.4)$$

where  $Z(\mathbf{v}, \boldsymbol{\theta}) = \sum_{\mathbf{h}} \tilde{p}(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta})$

### 5.5 A lower bound of the marginal likelihood

Denote  $A(\boldsymbol{\theta}) = \log Z(\boldsymbol{\theta})$  and  $A(\mathbf{v}, \boldsymbol{\theta}) = \log Z(\mathbf{v}, \boldsymbol{\theta})$

$$E(\mathbf{v}, \mathbf{h}, \boldsymbol{\theta}) = -\langle \boldsymbol{\theta}, \boldsymbol{\varphi}(\mathbf{v}, \mathbf{h}) \rangle \quad (5.5)$$

and

$$\boldsymbol{\mu} = \mathbb{E}_{p(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta})} [\boldsymbol{\varphi}(\mathbf{v}, \mathbf{h})]. \quad (5.6)$$



In case of overcomplete representation of  $\varphi$ ,  $\mu$  is the set of marginal distributions.

With mean field approximation,

$$A_M(\mathbf{v}, \boldsymbol{\theta}) = \max_{\mu_v \in \mathcal{M}_M} \langle \boldsymbol{\theta}, \mu_v \rangle + H_M(\mu_v), \quad (5.7)$$

where  $\mathcal{M}_M$  is the subspace of distributions where each variable is independent. And we have

$$A_M(\mathbf{v}, \boldsymbol{\theta}) \leq A(\mathbf{v}, \boldsymbol{\theta}). \quad (5.8)$$

With tree-reweighted approximation, TRW,

$$A_T(\boldsymbol{\theta}) = \max_{\mu \in \mathcal{M}_T} \langle \boldsymbol{\theta}, \mu \rangle + H(\mu), \quad (5.9)$$

where  $\mathcal{M}$  is the subspace of distributions where each variable is independent. And we have

$$A_T(\boldsymbol{\theta}) \geq A(\boldsymbol{\theta}). \quad (5.10)$$

We define the lower bound of marginal loglikelihood:

$$\mathcal{L}(\boldsymbol{\theta}) = A_M(\mathbf{v}, \boldsymbol{\theta}) - A_T(\boldsymbol{\theta}) \leq \log \sum_{\mathbf{h}} p(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta}). \quad (5.11)$$

Connection to RBM:

$$p(\mathbf{v}, \mathbf{h}; \boldsymbol{\theta}) = \frac{1}{Z(\boldsymbol{\theta})} \exp\{\mathbf{v} \mathbf{W} \mathbf{h} + \mathbf{v} \mathbf{b} + \mathbf{v} \mathbf{a}\} \quad (5.12)$$

Note  $p(\mathbf{h}|\mathbf{h})$  is exactly independent, and thus the  $A_M(\boldsymbol{\theta}) = A(\boldsymbol{\theta})$  can be achieved, then how tight the lower bound  $\mathcal{L}(\boldsymbol{\theta})$  would dependent only on the TRW bound.

I should also consider how to use the trained model for prediction.

## 5.6 Experiment

- Start with standard RBM section 4.2 in Amortized learning of MRFs
  - Try to break the conditinal independence by connecting nodes of  $\mathbf{h}$
  - Extent to conditional RBM training for denoising and data completion
- high-order HMMs



## Chapter 6

# Powering the expectation maximization method by neural networks

content: Neural Network based Explicit Mixture Models and Expectation-maximization based Learning, under review

section/chapter transition text: mixture model could be obtained from clamping and condition on a discrete variable, ref to Geier, Locally conditional belief propagation. Weller, clamping variables and approximate inference

**Remark 6.1.** *RELATIONSHIP TO K-MEANS CLUSTERING* Big picture: The EM algorithm for mixtures of Gaussians is like a soft version of the K-means algorithm.

**Remark 6.2.** *EM lower bound + entropy of posterior of latent variable if a free energy. ref to 10-708 lecture6 note. EM using posterior of latent variable is equivalent to fully observable MLE where statistics are replaced by their expectations w.r.t the posterior.*

Can be viewed as two-node graphical model learning. 10-708lecture5-note

- 6.1** Normalizing flow
- 6.2** expectation maximization of neural network based mixture models
- 6.3** An alternative construction method
- 6.4** Experiments
- 6.5** Summary

## Chapter 7

# Powering Hidden Markov Model by Neural Network based Generative Models

content:

1. Powering Hidden Markov Model by Neural Network based Generative Models, ECAI 2020

2. Antoine Honore, Dong Liu, Hidden Markov Models for sepsis detection in preterm infants, ICASSP, 2020

HMM is an instance of 2-time-slice Bayesian network(2-TBN) (section 6.2.2 Koller). Also, it can be argued from CRF.

### 7.1 Hidden Markov Model

### 7.2 GenHMM

### 7.3 Application to phone recognition

### 7.4 Application to sepsis detection in preterm infants

### 7.5 Summary



## Chapter 8

# An implicit probabilistic generative model

content: Entropy-regularized Optimal Transport Generative Models, ICASSP 2019

- 8.1 Modeling data without explicit probabilistic distribution
- 8.2 Employing EOT for modeling
- 8.3 Experimental results
- 8.4 Summary





## Part III

# Epilogue



## Chapter 9

# Conclusion and Discussions



# Bibliography

- [1] Dong Liu and Lars K Rasmussen. Region-based energy neural network for approximate inference. *Under review*, 2020.