

# Statistical Models with Variational Methods

February 3, 2020

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## 1 INTRODUCTION

Some introduction about how important Variational methods are nowadays and what this project is about.

## 2 BASIC CONCEPTS

### 2.1 Probability

**Definition 1.** An *event* is a set of outcomes of an experiment to which a probability is assigned. This definition is made under the assumption that there is a *sample space*  $A$ , the set of all possible outcomes of the experiment.

**Definition 2.** Let  $\mathcal{P}(A)$  be the power set of  $A$ . Then,  $\mathcal{A} \subset \mathcal{P}(A)$  is called a  $\sigma$ -algebra if it satisfies:

- $A \in \mathcal{A}$ .
- $\mathcal{A}$  is closed under complementation.
- $\mathcal{A}$  is closed under countable unions.

From these properties it follows that  $\emptyset \in \mathcal{A}$  and that  $\mathcal{A}$  is closed under countable intersections.

The tuple  $(A, \mathcal{A})$  is called a *measurable space*.

**Definition 3.** A *probability distribution*  $p$  over  $(A, \mathcal{A})$  is a mapping  $p : \mathcal{A} \rightarrow \mathbb{R}$  which satisfies

- $p(\alpha) \geq 0 \quad \forall \alpha \in \mathcal{A}$ .
- $p(A) = 1$ .
- If  $\alpha, \beta \in \mathcal{A}$  and  $\alpha \cap \beta = \emptyset$ , then  $p(\alpha \cup \beta) = p(\alpha) + p(\beta)$ .

The first condition guarantees non negativity. The second one states that the *trivial event* has the maximal possible probability of 1. The last condition implies that given two mutually disjoint events, the probability of either one of them occurring is equal to the sum of the probabilities of each one.

From these conditions it follows that  $p(\emptyset) = 0$  and  $p(\alpha \cup \beta) = p(\alpha) + p(\beta) - p(\alpha \cap \beta)$ .

**Definition 4.** A function  $f : (A_1, \mathcal{A}_1) \rightarrow (A_2, \mathcal{A}_2)$  between two measurable spaces is said to be *measurable* if  $f^{-1}(\alpha) \in \mathcal{A}_1$  for every  $\alpha \in \mathcal{A}_2$ .

**Definition 5.** A *random variable* is a measurable function  $X : A \rightarrow E$  from a set of possible outcomes  $A$  to a measurable space  $E$ .

The probability of  $X$  taking a value on a measurable set  $S \subset E$  is written as

$$p(X \in S) = p(\{\alpha \in A \mid X(\alpha) \in S\}).$$

We will adopt the following notation from now on: random variables will be denoted with lower case letter like  $x$  and a set of variables with a calligraphic symbol like  $\mathcal{V}$ . The meaning of  $p(\text{state})$  will be clear without a reference to the variable. Otherwise  $p(x = \text{state})$  will be used. We will denote by  $p(x)$  the probability of  $x$  taking a specific value, which means that

$$\int_x f(x) = \int_{\text{dom}(x)} f(x = s) ds$$

Also  $p(x \text{ or } y) = p(x \cup y)$  and  $p(x, y) = p(x \cap y)$ .

We will define some concepts regarding a joint distribution  $p(x, y)$ , that is to say, the probability of both random variables  $x$  and  $y$ .

**Definition 6.** A *marginal distribution*  $p(x)$  of the joint distribution is the distribution of a single variable given by

$$p(x) = \sum_y p(x, y) \qquad p(x) = \int_y p(x, y)$$

We can understand this as the probability of an event irrespective of the outcome of the other variable.

**Definition 7.** The *conditional probability* of  $x$  given  $y$  is defined as

$$p(x|y) = \frac{p(x, y)}{p(y)}$$

If  $p(y) = 0$  then it is not defined.

This formula is also known as *Bayes' rule*. With this definition the conditional probability is the probability of one event occurring in the presence of a second event.

Now suppose we have some observed data  $\mathcal{D}$  and we want to learn about a set of parameters  $\theta$ . Using Bayes' rule we got that

$$p(\theta|\mathcal{D}) = \frac{p(\mathcal{D}|\theta)p(\theta)}{p(\mathcal{D})} = \frac{p(\mathcal{D}|\theta)p(\theta)}{\int_{\theta} p(\mathcal{D}|\theta)p(\theta)}$$

This shows how from a *generative model*  $p(\mathcal{D}|\theta)$  of the dataset and a *prior* belief  $p(\theta)$ , we can infer the *posterior* distribution  $p(\theta|\mathcal{D})$ .

*Example 1.* Consider a study where the relation of a disease  $d$  and an habit  $h$  is being investigated. Suppose that  $p(d) = 10^{-5}$ ,  $p(h) = 0.5$  and  $p(h|d) = 0.9$ . What is the probability that a person with habit  $h$  will have the disease  $d$ ?

$$p(d|h) = \frac{p(d, h)}{p(h)} = \frac{p(h|d)p(d)}{p(h)} = \frac{0.9 \times 10^{-5}}{0.5} = 1.8 \times 10^{-5}$$

If we set the probability of having habit  $h$  to a much lower value as  $p(h) = 0.001$ , then the above calculation gives approximately 1/100. Intuitively, a smaller number of people have the habit and most of them have the disease. This means that the relation between having the disease and the habit is stronger now compared with the case where more people had the habit.

**Definition 8.** We say that events  $x$  and  $y$  are *independent* if knowing one of them doesn't give any extra information about the other. Mathematically,

$$p(x, y) = p(x)p(y)$$

From this it follows that if  $x$  and  $y$  are independent, then  $p(x|y) = p(x)$ .

## 2.2 Graphical models

**Definition 9.** A graph  $G = (V, E)$  is a set of vertices or nodes  $V$  and edges  $E \subset V \times V$  between them. These edges may be directed (have arrow in a single direction) or undirected. If all the edges of a graph are directed, it is called a *directed graph*, and if all of them are undirected, it is called an *undirected graph*.

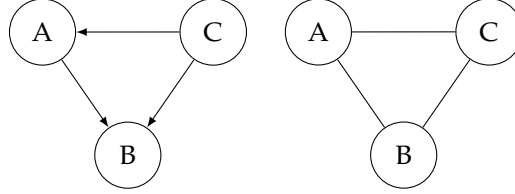


Figure 1: Example of directed and undirected graph, respectively.

**Definition 10.** A path  $A \rightarrow B$  is a sequence of vertices  $A = A_0, A_1, \dots, A_{n-1}, A_n = B$  where  $(A_i, A_{i+1})$  an edge of the graph. In a directed graph, if the edges follow the sequence, the resulting path is called a *directed path*.

**Definition 11.** Let  $A, B$  be two vertices. If  $A \rightarrow B$  and  $B \not\rightarrow A$ , then  $A$  is called an *ancestor* of  $B$  and  $B$  is called a *descendant* of  $A$ .

For example, in the figure 1,  $C$  is an ancestor of  $B$ .

**Definition 12.** A *directed acyclic graph (DAG)* is a directed graph such that no directed path between any two nodes revisits a vertex.

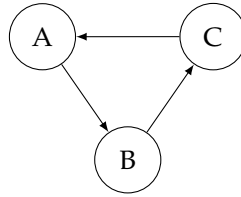


Figure 2: Example of graph which isn't a DAG.

As we can see in the figure 2,  $A \rightarrow B \rightarrow C \rightarrow A \rightarrow B$  is a path from  $A$  to  $B$  that revisits  $A$ .

Now we are going to define some relations between nodes in a DAG.

**Definition 13.** The *parents* of a node  $A$  is the set of nodes  $B$  such that there is a directed edge from  $B$  to  $A$ . The same applies for the *children* of a node.

The *Markov blanket* of a node is composed by the node itself, its children, its parents and the parents of its children.

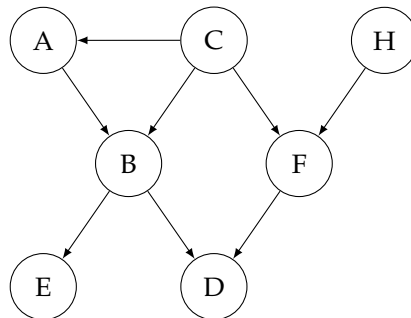


Figure 3: Directed acyclic graph

**Definition 14.** In a graph, the *neighbors* of a node are those directly connected to it.

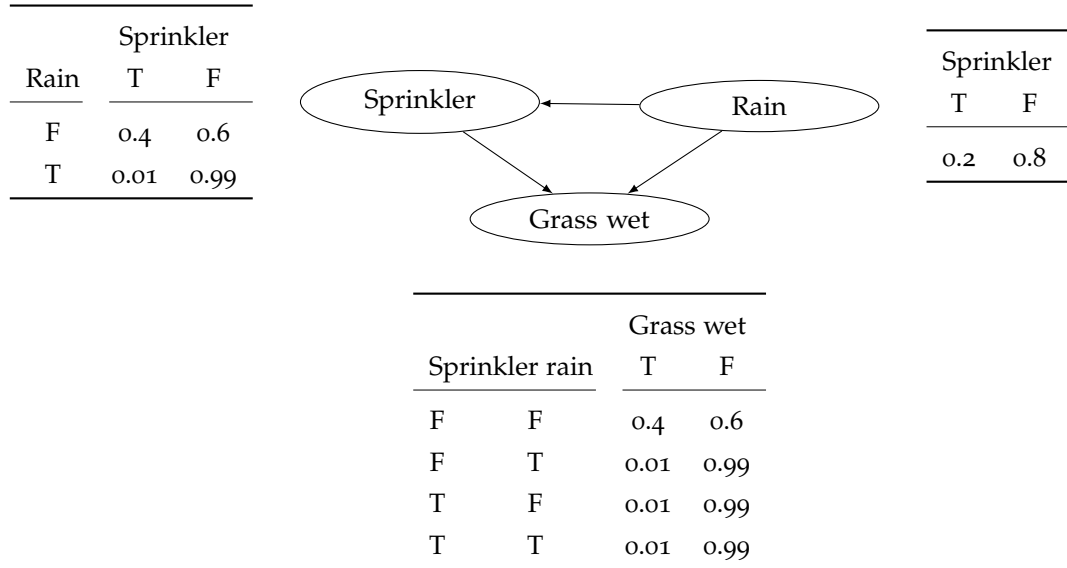
We can use figure 3 to reflect on these definitions. The parents of  $B$  are  $\{A, C\}$  and its children are  $\{E, D\}$ . Taking this into account, its neighbors are  $ne(B) = \{A, C, E, D\}$  and its Markov blanket is  $\{A, B, C, D, E, F\}$ .

**Definition 15.** A *graphical model* is a probabilistic model for which a graph expresses the conditional dependence structure between random variables.

Commonly, they provide a graph-based representation for encoding a multi-dimensional distribution representing a set of independences that hold in the specific distribution. The most commonly used are *Bayesian networks* and *Markov random fields*, which differ in the set of independences they can encode and the factorization of the distribution that they include.

### 3 GRAPHICAL MODEL TEST WITH TIKZ

This is a test of making a graphical model in latex using Tikz package.



Cites so the references appear (testing) [2, 1, 3]

## REFERENCES

- [1] David Barber. *Bayesian Reasoning and Machine Learning*. Cambridge University Press.
- [2] Daphne Koller and Nir Friedman. *Probabilistic Graphical Models, Principles and Techniques*. The MIT Press.
- [3] Martin J. Wainwright and Michael I. Jordan. *Graphical Models, Exponential Families and Variational Inference*. Now Publishers Inc.