Probabilistic Inference and Learning
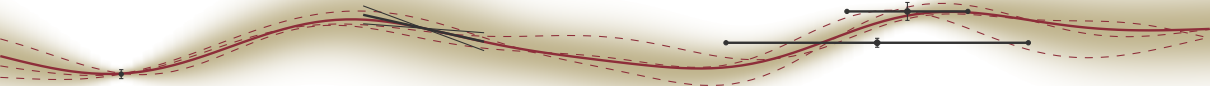## Lecture 15
Graphical Models

Philipp Hennig
10 December 2018

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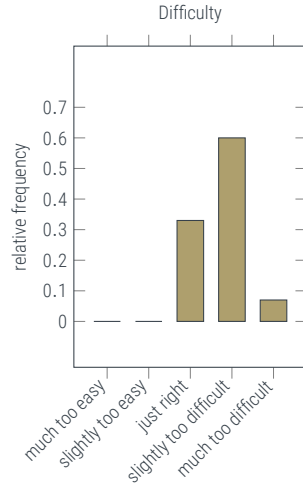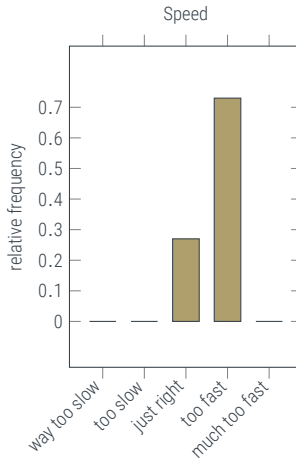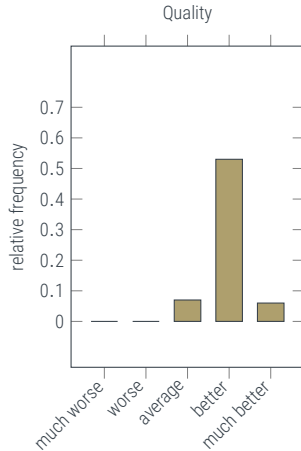TÜBINGEN

Faculty of Science
Department of Computer Science
Chair for the Methods of Machine Learning

Last Lecture: Debrief
Detailed Feedback

Things you did not like:
+ blackboard writing too fast
+ missing legend in plots

Things you did not understand:
+ first example for constructing conjugate priors
+ the MAP stuff after the blackboard example
+ is there more than one exponential family?

Things you enjoyed:
+ example at the end
+ pointing out utility of sufficient stats / integral
+ Gauss for floats, Dirichlet for ints
+ readabe blackboard writing
+ historical notes
+ the big book of a Russian mathematician

Today:

+ Two Different Types of Graphical Representations for Probability Distributions

Joint probability distribution has
$2^4 - 1 = 15 = 8 + 4 + 2 + 1$ parameters

$$p(A, E, B, R) = p(A \mid R, E, B) \cdot p(R \mid E, B) \cdot p(E \mid B) \cdot p(B)$$

Removing irrelevant conditions (domain knowledge!) reduces
to $8 = 4 + 2 + 1 + 1$ parameters:

$$p(A, E, B, R) = p(A \mid E, B) \cdot p(R \mid E) \cdot p(E) \cdot p(B)$$
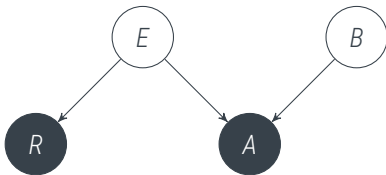
Procedural construction of **directed graphical model**

1. For each variable in the joint distribution, draw a circle

2. For each term $p(x_1, \ldots \mid y_1, \ldots)$ in the factorized joint distribution, draw an arrow *from* every **parent** (right side) node y_i *to* every **child** (left side) node x_i.

3. fill in all **observed** variables (variables on which we want to *condition*).

By the Product Rule, every joint can be factorized into a (dense) DAG.

$p(A, E, B, R) = p(A \mid E, B, R) \cdot p(R \mid E, B) \cdot p(E \mid B) \cdot p(B)$
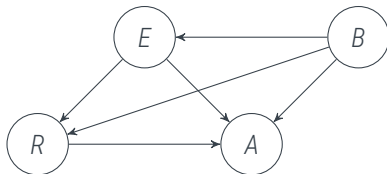
A = the alarm was triggered
E = there was an earthquake
B = there was a break-in
R = an announcement is made on the radio

The direction of the arrows is **not** a causal statement.

$p(A, E, B, R) = p(B \mid A, E, R) \cdot p(E \mid A, R) \cdot p(R \mid A) \cdot p(A)$

A = the alarm was triggered
E = there was an earthquake
B = there was a break-in
R = an announcement is made on the radio

But the representation is particularly interesting when it reveals **independence**.

$p(A, E, B, R) = p(A \mid E, B) \cdot p(R \mid E) \cdot p(E) \cdot p(B)$

$A =$ the alarm was triggered
$E =$ there was an earthquake
$B =$ there was a break-in
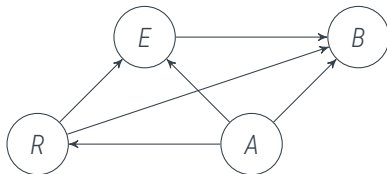$R =$ an announcement is made on the radio

$p(A = 1) = 0.5$

$p(B = 1) = 0.5$

$p(C = 1 \mid A = 1, B = 1) = 1$	$p(C = 1 \mid A = 1, B = 0) = 0$
$p(C = 1 \mid A = 0, B = 1) = 0$	$p(C = 1 \mid A = 0, B = 0) = 1$

These CPTs imply $p(A|B) = p(A)$, $p(B|C) = p(B)$ and $p(C|A) = p(C)$ and $P(C \mid B) = P(C)$.

$p(A = 1) = 0.5$

$p(B = 1) = 0.5$

$p(C = 1 \mid A = 1, B = 1) = 1$	$p(C = 1 \mid A = 1, B = 0) = 0$
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These CPTs imply $p(A|B) = p(A)$, $p(B|C) = p(B)$ and $p(C|A) = p(C)$ and $P(C \mid B) = P(C)$.

We thus have three factorizations:

1. $p(A, B, C) = p(C|A, B) \cdot p(A|B) \cdot p(B) = p(C|A, B) \cdot p(A) \cdot p(B)$
2. $p(A, B, C) = p(A|B, C) \cdot p(B|C) \cdot p(C) = p(A|B, C) \cdot p(B) \cdot p(C)$
3. $p(A, B, C) = p(B|C, A) \cdot p(C|A) \cdot p(A) = p(B|C, A) \cdot p(C) \cdot p(A)$

$$p(A = 1) = 0.5$$

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| $p(C = 1 \mid A = 1, B = 1) = 1$ | $p(C = 1 \mid A = 1, B = 0) = 0$ |
| $p(C = 1 \mid A = 0, B = 1) = 0$ | $p(C = 1 \mid A = 0, B = 0) = 1$ |

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Each corresponds to a graph. Note that each can only express some of the independencies:
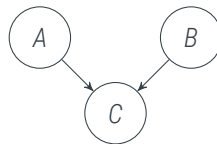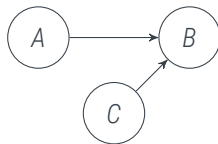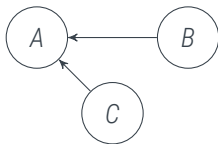
$$p(\boldsymbol{y}, \boldsymbol{w}) = \prod_{i=1}^{n} \mathcal{N}(y_i; \phi(x_i)^\mathsf{T} \boldsymbol{w}, \sigma^2) \mathcal{N}(\boldsymbol{w}; \mu, \Sigma)$$

+ A box with sharp edges, drawn around a set of nodes and labeled with a number *n* is called a **plate** and denotes *n* copies of the content of the box.

+ a small filled circle denots a (hyper-) parameter that is set or optimized, and which is not part of the generative model.
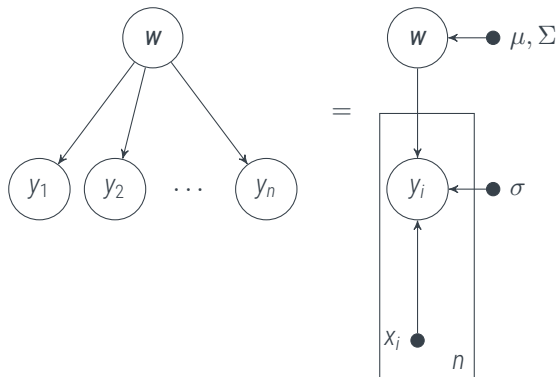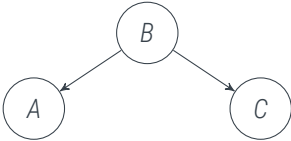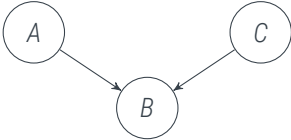
Atomic Independence Structures
DAGs imply conditional independence, but not dependence!

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For uni- and bi-variate graphs, conditional independence is trivial.
For tri-variate sub-graphs, there are three possible structures:

	graph	factorization	implications
(i)	$A \rightarrow B \rightarrow C$	$p(A, B, C) = p(C \mid B) \cdot p(B \mid A) \cdot p(A)$	$A \perp\!\!\!\perp C \mid B$ but not, i.g., $A \not\perp\!\!\!\perp C$
(ii)	B, $A \leftarrow B \rightarrow C$	$p(A, B, C) = p(A \mid B) \cdot p(C \mid B) \cdot p(B)$	$A \perp\!\!\!\perp C \mid B$ but not, i.g., $A \not\perp\!\!\!\perp C$
(iii)	$A \rightarrow B \leftarrow C$	$p(A, B, C) = p(B \mid A, C) \cdot p(C) \cdot p(A)$	$A \perp\!\!\!\perp C$ but not, i.g., $A \not\perp\!\!\!\perp C \mid B$

d-separation
A Generalization of the Atomic Structures above

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[J. Pearl, *Probabilistic Reasoning in Intelligent Systems* 1988]
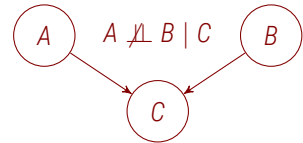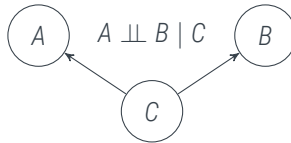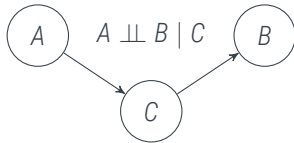
Theorem (d-separation, Pearl, 1988. Formulation taken from Bishop, 2006)

Consider a general directed acyclic graph, in which A, B, C are nonintersecting sets of nodes whose union may be smaller than the complete graph. To ascertain whether $A \perp\!\!\!\perp B \mid C$, consider all possible paths (connections along lines in the graph, regardless of the direction) from any node in A to any node in B. Any such path is considered blocked *if it includes a node such that either*

+ *the arrows on the path meet either head-to-tail or tail-to-tail at the node, and the node is in C, or*
+ *the arrows meet head-to-head at the node, and* neither *the node, nor* any of its descendants is in C.

*If all paths are blocked, then A is said to be d-**separated** from B by C, and $A \perp\!\!\!\perp B \mid C$.*

Markov Blankets

Thus, all further considerations about computations on the graph can be made in a local fashion.

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$$p(x_i \mid x_{j\neq i})$$

$$= \frac{p(x_1,\ldots,x_d)}{\int p(x_1,\ldots,x_d)\,dx_i} = \frac{\prod_k p(x_k \mid \text{parents}_k)}{\int \prod_k p(x_k \mid \text{parents}_k)\,dx_i}$$

$$= \frac{\prod_{k'\notin\text{blanket}} p(x_{k'} \mid \text{parents}_{k'}) \prod_{k\in\text{blanket}} p(x_k \mid \text{parents}_k)}{\prod_{k'\notin\text{blanket}} p(x_{k'} \mid \text{parents}_{k'}) \int \prod_{k\in\text{blanket}} p(x_k \mid \text{parents}_k)\,dx_i}$$

$$= \frac{\prod_{k\in\text{blanket}} p(x_k \mid \text{parents}_k)}{\int \prod_{k\in\text{blanket}} p(x_k \mid \text{parents}_k)\,dx_i}$$

Definition (Markov Blanket — for directed graphs)

The **Markov Blanket** of node x_i is the set of all *parents, children, and co-parents* of x_i. Conditioned on the blanket, x_i is independent of the rest of the graph.
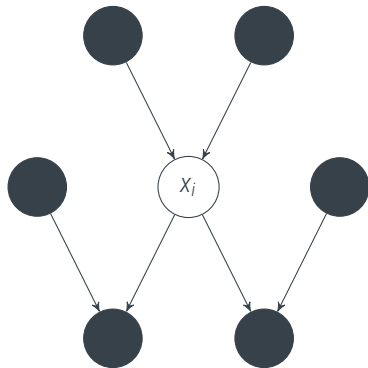
Directed Graphical Models

+ The directed nature of connections in Bayesian belief networks reflects the fact that a conditional probability has a left- and right-hand side

$$= p(x \mid a, b) \cdot p(a) \cdot p(b)$$
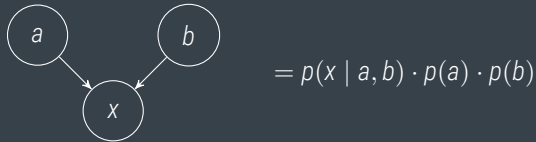
+ This is convenient since it allows writing down the graph directly from the factorization.
+ But conditional independence statements (*d*-separation) is tricky. Blocking a path requires notions of parents and co-parents, and different rules depending on whether arrows meet head-to-head or head-to-tail.
+ There are joint distributions whose set of conditional independences can not be represented by a single directed graph.

Is there another notation, in which conditional independence can be more simply stated as "two nodes are independent if all paths connecting them are blocked?"

Undirected Graphical Models
aka. Markov Random Fields

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[example from Bishop, PRML, 2006]

Definition (Markov Random Field)

An *undirected Graph* $G = (V, E)$ is a set V of nodes and edges E. An undirected graph G and a set of random variables $X = \{X_v\}_{v \in V}$ is a **Markov Random Field** if, for any subsets $A, B \subset V$ and a *separating set* S (i.e. a set such that every path from A to B passes through S), $X_A \perp\!\!\!\perp X_B \mid X_S$.

The above definition is known as the *global Markov property*. It implies the weaker *pairwise Markov property*: Any two nodes u, v that do not share an edge are conditionally independent given all other variables: $X_u \perp\!\!\!\perp X_v \mid X_{V \setminus \{u,v\}}$.

Undirected Graphical Models
aka. Markov Random Fields

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[example from Bishop, PRML, 2006]

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Definition (Markov Blanket — for undirected graphs)
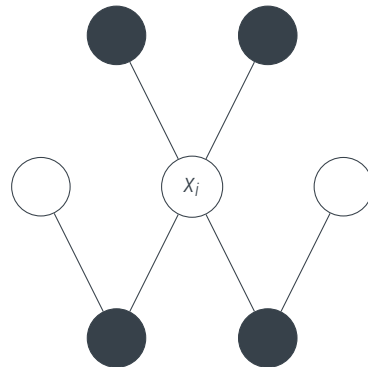
For a Markov Random Field, the **Markov Blanket** of node x_i is the set of all direct *neighbors* of x_i (the set of all nodes that share an edge with x_i). Conditioned on the blanket, x_i is independent of the rest of the graph.

Essentially by definition,
MRFs allow a more compact definition of conditional independence than directed graphs.
But what is the associated *joint* probability distribution?

By the pairwise Markov property, any two nodes not connected by an edge have to be conditionally independent given the rest of the graph. Thus, the joint has to factorize as

$$p(x_i, x_j \mid \mathbf{x}_{\setminus\{i,j\}}) = p(x_i \mid \mathbf{x}_{\setminus\{i,j\}}) \cdot p(x_j \mid \mathbf{x}_{\setminus\{i,j\}})$$

Hence, for the factorization to hold, nodes that do not share an edge must not be in the same factor. What kind of factors does this leave us with?

Definition (Cliques)

Given a graph $G = (V, E)$, a **clique** is a subset $c \subset V$ such that there exists an edge between all pairs of nodes in c. A **maximal clique** is a clique such that it is impossible to include any other nodes from V without it ceasing to be a clique.

In the following slides, the set of all maximal cliques of a graph will be denoted C.

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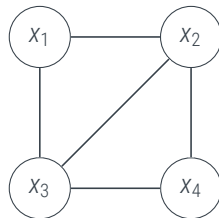
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Potentials
the price of dropping direction from edges

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[derivation adapted from Bishop, PRML, 2016]

By the above, any distribution $p(\boldsymbol{x})$ that satisfies the conditional independence structures of the graph G can be written as a factorization over all cliques, and thus also just over all *maximal* cliques (since any clique is part of at least one maximal clique).

$$p(\boldsymbol{x}) = \frac{1}{Z} \prod_{c \in C} \psi_c(\boldsymbol{x}_c) \qquad (\star)$$

+ in directed graphs, each factor $p(x_{\mathrm{ch}} \mid x_{\mathrm{pa}})$ had to be a probability distribution of the children (but not of the parents!). But in MRFs there is no distinction between parents and children. So we only know that each **potential function** $\psi_c(\boldsymbol{x}_c) \geq 0$. For simplicity, we will restrict $\psi_c(\boldsymbol{x}_c) > 0$.
+ The normalization constant Z is the **partition function**

$$Z := \sum_{\boldsymbol{x}} \prod_{c \in C} \psi_c(\boldsymbol{x}_c).$$

Because of the loss of structure from directed to undirected graphs, we have to explicitly compute Z. This can be NP-hard, and is the primary downside of MRFs. (e.g. consider n discrete variables with k states each, then computing Z may require summing k^n terms).

The Boltzmann distribution
Markov Random Fields with Positive Potentials are Exponential Families (but not necessarily of the helpful kind)

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Because $\psi_c(\boldsymbol{x}_c) > 0$, we can write

$$\psi_c(\boldsymbol{x}_c) > 0 = \exp(-E_c(\boldsymbol{x}_c))$$

and introduce scaling factors w_c to get

$$p(\boldsymbol{x}) = \exp\left(-\sum_{c \in C} w_c E_c(\boldsymbol{x}_c) + \log Z\right)$$

Definition (Boltzmann distribution / Gibbs measure)

A probability distribution with pdf of the form

$$p(\boldsymbol{x}) = e^{-E(\boldsymbol{x})}$$

is called a **Boltzmann** or **Gibbs** distribution. $E(\boldsymbol{x})$ is known as the **energy function**.

Ludwig E. Boltzmann
(1844–1906)

Josiah W. Gibbs
(1839–1903)

The Boltzmann distribution

Because $\psi_c(x_c) > 0$, we can write

$$\psi_c(x_c) > 0 = \exp(-E_c(x_c))$$
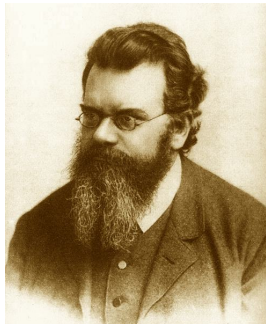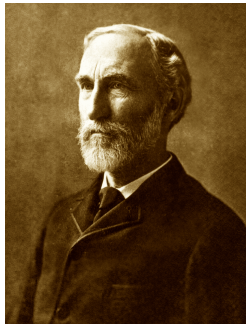
and introduce scaling factors w_c to get

$$p(x) = \exp\left(-\sum_{c \in C} w_c E_c(x_c) + \log Z\right)$$

> Any Gibbs measure (any MRF!)
> is an exponential family!
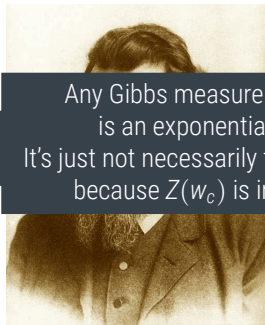> It's just not necessarily the helpful kind
> because $Z(w_c)$ is intractable!

Definition (Boltzmann distribution / Gibbs measure)

A probability distribution with pdf of the form

$$p(x) = e^{-E(x)}$$

is called a **Boltzmann** or **Gibbs** distribution. $E(x)$ is known as the **energy function**.

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(1844–1906)

Josiah W. Gibbs
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Theorem (Hammersley-Clifford (unpublished, 1971. Clifford, 1990))

Consider the set of all possible strictly positive *distributions* $p(X_V)$ *defined over a set V of variables corresponding to the nodes in the undirected graph $G = (V, E)$. Let $\mathcal{U}_I$ be the subset of such distributions that are consistent with the conditional independences that can be read off from G using graph separation. And let $\mathcal{U}_F$ be the set of such distributions that can be expressed as a Gibbs measure with the factorization $(\star)$. Then $\mathcal{U}_I = \mathcal{U}_F$.*

Informally: "Any strictly positive MRF is a Gibbs measure, and every Gibbs measure is an MRF."

recap from Lecture 3

Consider a set of variables *x* that are jointly Gaussian distributed:

$$p(x) = \mathcal{N}(x; \boldsymbol{\mu}, \Sigma)$$

If the *inverse* covariance (aka. precision) matrix contains a zero at element $[\Sigma^{-1}]_{ij}$, then $x_i \perp\!\!\!\perp x_j \mid x_{\setminus i,j}$.

Thus, for joint Gaussian models, the MRF can be constructed directly from the inverse covariance matrix:

1. draw a variable x_i for every element of *x*
2. if $[\Sigma^{-1}]_{ij} \neq 0$, draw an edge between x_i and x_j.

Directed Graphical Models / Bayesian Networks

+ directly encode a facorization of the joint (it can be read off by parsing the graph from the children to the parents)
+ however, reading off conditional independence structure is tricky (it requires considering *d*-separation)
+ directed graphs are for encoding **generative knowledge** (think: scientific modelling)

Undirected Graphical Models / Markov Random Fields (MRFs)

+ directly encode conditional independence structure (by definition)
+ however, reading off the joint from the graph is tricky (it requires finding all maximal cliques, normalization constant is intractable)
+ MRFs are for encoding **computational constraints** (think: computer vision)

Wednesday:

+ how to map from one framework to the other
+ a third framework, designed for *automated* inference