

Lecture 9: Undirected Graphical Models

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9.1 Left from last lecture: Conditional independence properties of DGMs

When we have a directed graphical model (DGM), how can we “read” the graph and learn about the independence properties of the variables? To begin we note that conditional independence follows if the marginal probability factors in the following way:

$$p(A, B|C) = p(A|C) p(B|C) \Rightarrow A \perp B|C \quad (9.1)$$

Let \textcircled{B} denote observing B, which informs our understanding on how A and C are conditional independent or not. Our cases are then:

$$\textcircled{A} \rightarrow \textcircled{B} \rightarrow \textcircled{C}, A \perp C \times \quad (9.2)$$

$$\textcircled{A} \rightarrow \textcircled{B} \rightarrow \textcircled{C}, A \perp C|B \checkmark \quad (9.3)$$

$$\textcircled{A} \leftarrow \textcircled{B} \rightarrow \textcircled{C}, A \perp C \times \quad (9.4)$$

$$\textcircled{A} \leftarrow \textcircled{B} \rightarrow \textcircled{C}, A \perp C|B \checkmark \quad (9.5)$$

$$\textcircled{A} \rightarrow \textcircled{B} \leftarrow \textcircled{C}, A \perp C \checkmark \quad (9.6)$$

$$\textcircled{A} \rightarrow \textcircled{B} \leftarrow \textcircled{C}, A \perp C|B \times \text{ explaining away} \quad (9.7)$$

Information is being blocked in cases 2, 4, and 5 but flowing freely in all other cases. It’s useful to think about the concept of “explaining away” to understand what is going on in the last case. “Explaining away” is a common pattern of reasoning in which the confirmation of one cause of an observed or believed event reduces the need to invoke alternative causes.’

(<http://strategicreasoning.org/wp-content/uploads/2010/03/pami93.pdf>)

How would a directed graphical model be interesting in practice? One example is probabilistic programming: demonstrated in the IPython notebook “DGM.ipynb”. The demonstration shows how we can convert programs from a directed to an undirected form. We can also specify priors on our features and visualize the flow of the model.

The purpose of creating a DGM is to specify the relationship between variables of interest, in order to to facilitate understanding of the independence properties.

9.2 Undirected Graphical Models (UGM)

Differences of UGMs as opposed to DGMs:

1. There are no arrows on lines
2. No longer model *local* probabilistic decisions (the term “local” is important and defined later)
3. UGMs are Markov random fields (similar to exponential families) or conditional random fields (similar to generalized linear models)
4. Nice part: The rules are much simpler, especially for conditional independence

5. Downside: The math is much more complicated
6. Sasha's personal bias: UGMs are much more useful

9.2.1 Independence properties

As stated above, we have conditional independence if the marginal probability factors in the following way:

$$p(A, B|C) = p(A|C) p(B|C) \Rightarrow A \perp B|C \quad (9.8)$$

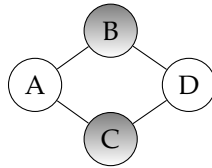
$$\textcircled{A} - \textcircled{B} - \textcircled{C}, A \perp C \quad \times \quad (9.9)$$

$$\textcircled{A} - \textcircled{B} - \textcircled{C}, A \perp C|B \quad \checkmark \quad (9.10)$$

$$(9.11)$$

We can say that we have “conditional independence” between two nodes given some third node if all paths between the two nodes are blocked. For our simple example with three nodes, this is when the third node is in the evidence, that is, when the third node is “seen”.

Here is an example of how independence works in the UGM.

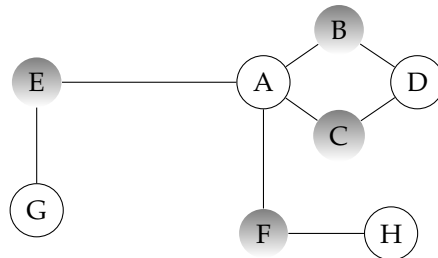


$$A \perp D|S \text{ if } S \text{ blocks all the paths} \quad (9.12)$$

$$\text{Here: } A \perp D|B, C \quad \checkmark \quad (9.13)$$

Fundamental consequence: Imagine we have a graph with a node A and some complicated connection of nodes around A . We can make A conditionally independent from all other nodes by conditioning on the “Markov blanket” of A . The Markov blanket is defined to be the *neighbors of A* . We will see later in this class that it is very nice if we can establish these independence properties. We will be able to look at a point in a graphical model and, if we can condition on the Markov blanket of the node of interest, we can ignore the rest of the graph.

In the example below, conditioning on the Markov blanket of A means conditioning on B, C, E , and F .



9.2.2 Converting directed to undirected graphs

In order to convert directed to undirected graphs, we will use the (socially improperly termed) technique of *moralization*, i.e. “marry the parents”.



To carry out this process, we take all the directed edges and make them undirected. We then create additional edges by “marrying” the parents of a node. In this case we gain an extra edge between 2 and 3, which comes from marrying the parents of 4.

Let’s write Naive Bayes out in a directed graphical model:

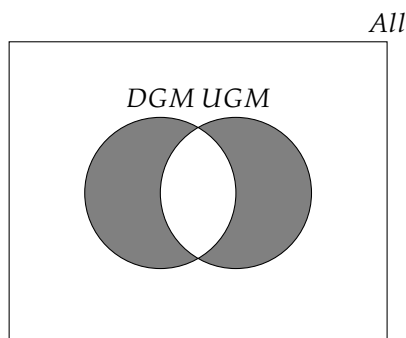


For this case, the UGM and DGM are the same. However, if we condition the other way, i.e. the features x_1, \dots, x_D are on top of the DGM with directed arrows towards y at the bottom, we would need to add connections in the UGM between all of the features. In the illustrated example, the joint probability having seen y is

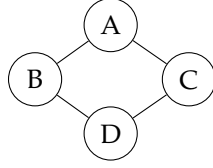
$$\prod_d p(x_d) p(y|x_1, \dots, x_v). \quad (9.14)$$

9.3 Corner cases

Unfortunately, there are lots of corner cases in UGMs. DGMs and UGMs represent only a subset of all graphical models. There is some overlap between the UGM and DGM classes within the set of all independence structures. In the corner cases, we cannot convert between DGMs and UGMs and retain all of the independence information encoded within.



We will now consider an example of a UGM and attempt to convert it to a DGM.



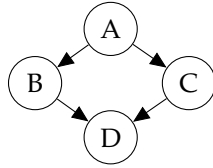
Here we have

$$A \perp D | B, C \checkmark \quad (9.15)$$

$$B \perp C | A, D \checkmark \quad (9.16)$$

$$(9.17)$$

One potential DGM we can create is

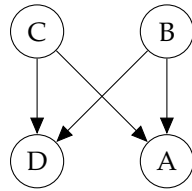


In contrast to the UGM, the DGM has the following independence properties.

$$A \perp D | B, C \checkmark \quad (9.18)$$

$$B \perp C | A, D \times \quad (9.19)$$

Another DGM may be



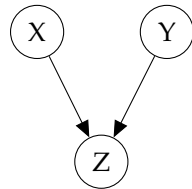
And now we see that

$$A \perp D | B, C \checkmark \quad (9.20)$$

$$B \perp C | A, D \times \quad (9.21)$$

So there is no directed graphical model structure that gives us same properties that the original UGM had.

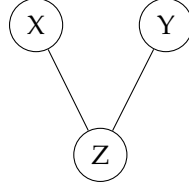
How about another example of a DGM



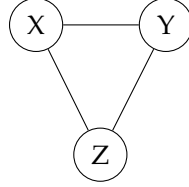
This graph has two properties:

$$(1) X \not\perp Y | Z \quad (9.22)$$

$$(2) X \perp Y \quad (9.23)$$



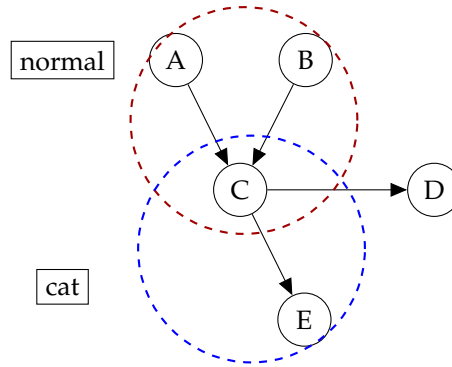
This graph has neither property 1 nor property 2.



Here we do have property 1 but not property 2.

9.4 Parametrization of UGMs

The following section is some of the harder material that we will cover. However, this is the last time we are introducing a new model. Thereafter, we will do inference on the models we have discussed.



Suppose that in this example the nodes within the red circle follow a local normal distribution, but that the nodes within the blue circle follow a local categorical distribution. The notation relating a node X to its parents is $p(x|\text{pa}(x))$, where $\text{pa}(c)$ refers to the parents, and the conditional probability table is “locally normalized”, “sums to one”, and is non-negative.

For UGMs we use “global normalization”. All is fine locally as long as the whole global probability sums up to make whole joint distribution normalized. For this, we treat everything as an *exponential family*.

$$p(x_1, \dots, x_d) = \text{multivariate exp. fam.} = \exp \left\{ \theta^T \phi(x_1, \dots, x_D) - A(\theta) \right\} \quad (9.24)$$

Here, θ are the parameters and $\phi(x_1, \dots, x_D)$ the sufficient statistics. For every “clique” in the graph, we associate a set of sufficient statistics. A “clique” is defined as a set of nodes that are all connected to each other. Note: a set of one or two nodes forms a trivial clique.

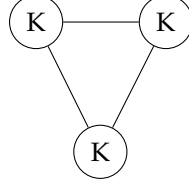
In the discrete case:

$$\phi(x_1, \dots, x_D) = [\phi_c(x_c) \dots]^T \quad (9.25)$$

Each entry is an indicator of the value set for a clique.

$$\phi_c^v(x) = \begin{cases} 1 & \text{if clique } c \text{ has } x_c = v \\ 0 & \text{otherwise} \end{cases} \quad (9.26)$$

Suppose we have the following UGM in which each node can take on one of k possible discrete outcomes:



This means $v \in K^3$ in this example. We also have a Θ associated with each of these values. Since $\phi(x)$ is big (and awkward), we use the following notation:

$$\theta^T \phi(x) = \sum_c \theta^T [0, \dots, 0, \phi_c(x), 0, \dots]^T = \underbrace{\sum_c \theta_c(x_c)}_{\text{convenient notation}} \quad (9.27)$$

Now we write out the whole thing:

$$p(x_1, \dots, x_D) = \exp \left\{ \underbrace{\sum_c \theta_c(x_c)}_{\text{(neg) energy}} - A(\theta) \right\} \quad (9.28)$$

Finally, we can compute the value $A(\theta)$:

$$A(\theta) = \log \underbrace{\sum_{x'} \exp \left\{ \sum_c \theta_c(x'_c) \right\}}_{\text{"everything"}} \quad (9.29)$$

The sum over “everything” is our nemesis because it is over something big. And in general, this is NP-Hard or even #P-Hard. But in practice, the structure of the graph determines the difficulty. Examples of the “everything” include: all possible images, social network graphs... (How we can exchange the sums over x' and c depends on the structure of the graph.)

9.5 Examples

9.5.1 Example 1: Naive Bayes model

$$\textcircled{A} - \textcircled{B} - \textcircled{C}, \text{ all binary} \quad (9.30)$$

We have two cliques: $\textcircled{A} - \textcircled{B}$ and $\textcircled{B} - \textcircled{C}$

Define features and parameters:

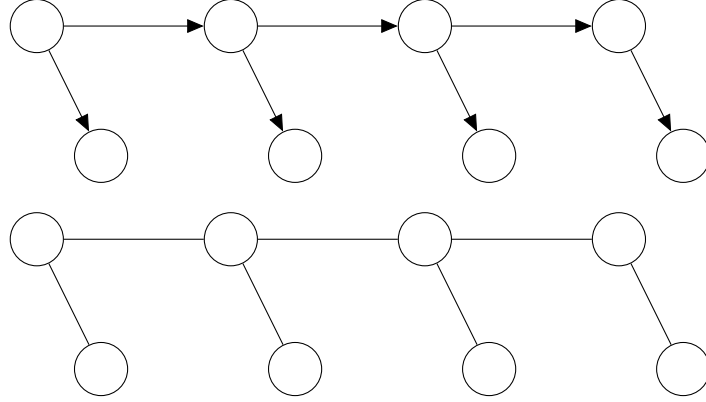
$$\phi(x) = \begin{bmatrix} \mathbb{1}(A=0, B=0) \\ \mathbb{1}(A=0, B=1) \\ \mathbb{1}(A=1, B=0) \\ \mathbb{1}(A=1, B=1) \\ \mathbb{1}(B=0, C=0) \\ \mathbb{1}(B=1, C=0) \\ \mathbb{1}(B=0, C=1) \\ \mathbb{1}(B=1, C=1) \end{bmatrix}, \quad \theta = \begin{bmatrix} \theta_{AB}(0,0) \\ \theta_{AB}(1,0) \\ \theta_{AB}(0,1) \\ \theta_{AB}(1,1) \\ \theta_{BC}(0,0) \\ \theta_{BC}(1,0) \\ \theta_{BC}(0,1) \\ \theta_{BC}(1,1) \end{bmatrix} \quad (9.31)$$

Then we have

$$p(A = a, B = b, C = c) = \exp\{\theta_{AB}(a, b) + \theta_{BC}(b, c) - A(\theta)\}, \quad (9.32)$$

where $A(\theta) = \log (\sum_{a', b', c'} \exp\{\theta_{AB}(a', b') + \theta_{BC}(b', c')\})$.

9.5.2 Example 2: Hidden Markov model



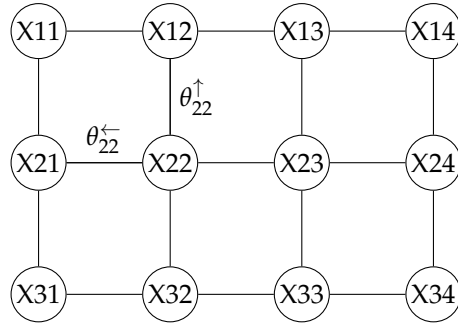
Any distribution obeying this structure has an exponential family parametrization. We convert the local distribution

$$p(y_1) \prod_i p(y_i | y_{i-1}) p(x_i | y_i) \quad (9.33)$$

to the globally normalized distribution

$$p(x, y) = \exp\left\{\sum_i [\theta_{i,i-1}(y_i, y_{i-1}) + \theta_i(y_i, x_i)] - A(\theta)\right\}. \quad (9.34)$$

9.5.3 Example 3: Ising model



For this example, the shown grid could connect to other such grids. As an example, suppose we want to detect the foreground and background of an image. For this, we perform a binary classification of each pixel (0=pixel in background; 1=pixel in foreground). We want to obtain a probability that a pixel is in either class. The class should depend on the neighboring pixel so that there is consistency among neighboring pixels - it would be weird if every other pixel is in a different class.

This results in a binary model with neighbor scores. In order to force this to be a probability distribution, we treat the whole thing as an exponential family:

$$p(x) = \exp \left\{ \sum_{ij} \left(\theta_{ij}^{\uparrow}(x_{ij}, x_{i-1,j}) + \theta_{ij}^{\leftarrow}(x_{ij}, x_{i,j-1}) + \theta_{ij}(x_{ij}) \right) - A(\theta) \right\}, \quad (9.35)$$

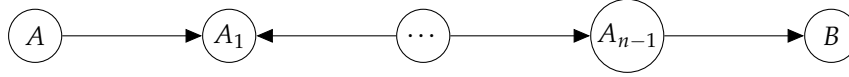
where $A(\theta) = \log(\sum_{x'} \exp \sum_c \theta_c(x'_c))$. Note that A is again very hard to calculate. Also note that the “missing” θ_{22}^{\downarrow} and $\theta_{22}^{\rightarrow}$ in the diagram are given by other θ^{\uparrow} and θ^{\leftarrow} so that when we sum over all i and j we are not double counting any of the connections.

Exercise 9.1. Prove the following:

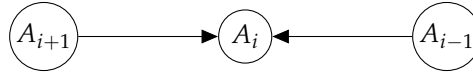
- (a) (Murphy Exercise 10.9) Let M be the moralization of a DAG G . Show that $CI(M) \subseteq CI(G)$, where $CI(T)$ is the set of conditional independences implied by the model T . In other terms, moralization is an I -map.
- (b) Show that $CI(G) \subseteq CI(M)$ is not true in general.

Proof. (a) Suppose that variables A and B are independent given the set of variables S in the model M . We aim to prove that A and B are conditionally independent in G as well.

Suppose that A and B are not conditionally independent in model D . This means that there exists a directed path $A = A_0 \leftrightarrow A_1 \leftrightarrow A_2 \leftrightarrow \dots \leftrightarrow A_{n-1} \leftrightarrow B = A_n$ that is not blocked. In the context of directed graphical models, this means that they are d -separated. Arrows are oriented, we just don’t know in what direction.

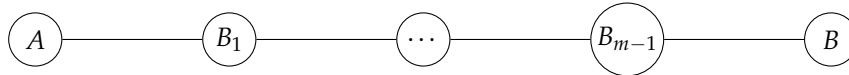


We want to prove this is a contradiction. Consider the following path in M . For every $i = 1, n-1$, look at the direction of the arrows $A_{i-1} \rightarrow A_i \rightarrow A_{i+1}$. If the arrows are converging, drop A_i from the path. Otherwise, keep A_i . Pictured below is the removal case. All of the other cases of arrows result in keeping the node A_i .

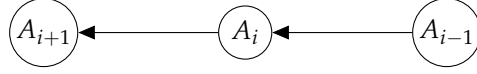


First, remark we can’t drop consecutive vertices in the path. If A_{i-1} and A_i can’t both have converging arrows, because the arrow between them will point exactly one of them. Next, remark one can drop A_i when the arrows considered above are converging because if this happens M will have an edge between A_{i-1} and A_{i+1} since they have A_i as a common children. Moreover, A_{i-1} and A_i can’t both have converging arrows, because the arrow between them will point exactly one of them.

Now, we will get a smaller undirected path $A = B_0 \rightarrow B_1 \rightarrow B_2 \rightarrow \dots \rightarrow B_m = B$ in M .

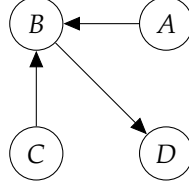


I claim this is unblocked. Suppose it is blocked at B_i . Then, B_i is in the evidence. Consider the equivalent $A_j = B_i$ in G . Then, A_j has non-converging arrows, for example, like the ones below.

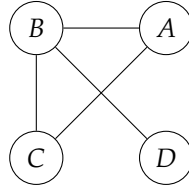


Since A_j is in the evidence, and has non-converging arrows, then the path we described in M is blocked, a contradiction. This shows that $CI(M) \subseteq CI(G)$.

(b) Consider the following DGM, G :



Moralizing this graph leads to the undirected graph M :



Remark that in G , $A \perp C \mid D$, given that the only path between A and C , $A \rightarrow B \leftarrow C$, cannot be blocked at B , because by d -separation this is blocked if and only if B and none of its descendants are in the evidence. But B 's children D is in the evidence.

On the other hand, it is easy to see that in M , A and C are not conditionally independent given D , given that the path A to C is unblocked.

□