

# Truncating the Loop Series Expansion for Belief Propagation

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## Abstract

Recently, Chertkov and Chernyak derived an exact expression for the partition sum (normalization constant) corresponding to a graphical model, which is an expansion around the belief propagation (BP) solution. By adding correction terms to the BP free energy, one for each “generalized loop” in the factor graph, the exact partition sum is obtained. However, the usually enormous number of generalized loops generally prohibits summation over *all* correction terms. In this article we introduce truncated loop series BP (TLSBP), a particular way of truncating the loop series of Chertkov & Chernyak by considering generalized loops as compositions of simple loops. We analyze the performance of TLSBP in different scenarios, including the Ising model on square grids and regular random graphs, and on Promedas, a large probabilistic medical diagnostic system. We show that TLSBP often improves upon the accuracy of the BP solution, at the expense of increased computation time. We also show that the performance of TLSBP strongly depends on the degree of interaction between the variables. For weak interactions, truncating the series leads to significant improvements, whereas for strong interactions it can be ineffective, even if a high number of terms is considered.

**Keywords:** Belief propagation, loop calculus, approximate inference, partition function, Ising grid, random regular graphs, medical diagnosis

## 1. Introduction

Belief propagation (Pearl, 1988; Murphy et al., 1999) is a popular inference method that yields exact marginal probabilities on graphs without loops and can yield surprisingly accurate results on graphs with loops. BP has been shown to outperform other methods in rather diverse and competitive application areas, such as error correcting codes (Gallager, 1963;

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McEliece et al., 1998), low level vision (Freeman et al., 2000), combinatorial optimization (Mézard et al., 2002) and stereo vision (Sun et al., 2005).

Associated to a probabilistic model is the partition sum, or normalization constant, from which marginal probabilities can be obtained. Exact calculation of the partition function is only feasible for small problems, and there is considerable statistical physics literature devoted to the approximation of this quantity. Existing methods include stochastic Monte Carlo techniques (Potamianos and Goutsias, 1997) or deterministic algorithms which provide lower bounds (Jordan et al., 1999; Leisink and Kappen, 2001), upper bounds (Wainwright et al., 2005), or approximations (Yedidia et al., 2005).

Recently, Chertkov and Chernyak have presented a loop series expansion formula that computes correction terms to the belief propagation approximation of the partition sum. The series consists of a sum over all so-called generalized loops in the graph. When all loops are taken into account, Chertkov & Chernyak show that the exact result is recovered. Since the number of generalized loops in a graphical model easily exceeds the number of configurations of the model, one could argue that the method is of little practical value. However, if one could truncate the expansion in some principled way, the method could provide an efficient improvement to BP.<sup>1</sup>

Most inference algorithms on loopy graphs can be viewed as generalizations of BP, where messages are propagated between regions of variables. For instance, the junction-tree algorithm (Lauritzen and Spiegelhalter, 1988) which transforms the original graph in a region tree such that the influence of all loops in the original graph is implicitly captured, and the exact result is obtained. However, the complexity of this algorithm is exponential in time and space on the size of the largest clique of the resulting join tree, or equivalently, on the tree-width of the original graph, a parameter which measures the network complexity. Therefore, for graphs with high tree-width one is resorted to approximate methods such as Monte Carlo sampling or generalized belief propagation (GBP) (Yedidia et al., 2005), which captures the influence of short loops using regions which contain them. One way to select valid regions is the cluster variation method (CVM) (Pelizzola, 2005). In general, selecting a good set of regions is not an easy task, as described in (Welling et al., 2005). Alternatively, double-loop methods can be used (Heskes et al., 2003; Yuille, 2002) which are guaranteed to converge, often at the cost of more computation time.

In this work we propose TLSBP, an algorithm to compute generalized loops in a graph which are then used for the approximate computation of the partition sum and the single-node marginals. The proposed algorithm is parametrized by two arguments which are used to prune the search for generalized loops. For large enough values of these parameters, all generalized loops present in a graph are retrieved and the exact result is obtained. One can then study how the error is progressively corrected as more terms are considered in the series. For cases where exhaustive computation of all loops is not feasible, the search can be pruned, and the result is a truncated approximation of the exact solution. We focus mainly on problems where BP converges easily, without the need of damping or double loop alternatives (Heskes et al., 2003; Yuille, 2002) to force convergence. It is known that accuracy of the BP solution and convergence rate are negatively correlated. Throughout the paper we show evidence that for those cases where BP has difficulties to converge, loop

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1. Note that the number of generalized loops in a finite graph is finite, and strictly speaking, the term *series* denotes an *infinite* sequence of terms. For clarity, we prefer to use the original terminology.

corrections are of little use, since loops of all lengths tend to have contributions of similar order of magnitude.

The paper is organized as follows. In Section 2 we briefly summarize the series expansion method of Chertkov and Chernyak. In Section 3 we provide a formal characterization of the different types of generalized loops that can be present in an arbitrary graph. This description is relevant to understand the proposed algorithm described in Section 4. We present experimental results in Section 5 for the Ising model on grids, regular random graphs and medical diagnosis. Concerning grids and regular graphs, we show that the success of restricting the loop series expansion to a reduced quantity of loops depends on the type of interactions between the variables in the network. For weak interactions, the largest correction terms come from the small elementary loops and therefore truncation of the series at some maximal loop length can be effective. For strong interactions, loops of all lengths contribute significantly and truncation is of limited use. We numerically show that when more loops are taken into account, the error of the partition sum decreases and when all loops are taken into account the method is correct up to machine precision. We also apply the truncated loop expansion to a large probabilistic medical diagnostic decision support system (Wiegerinck et al., 1999). The network has 2000 diagnoses and about 1000 findings and is intractable for computation. However, for each patient case unobserved findings and irrelevant diagnoses can be pruned from the network. This leaves a much smaller network that may or may not be tractable depending on the set of clamped findings. For a number of patient cases, we compare the BP approximation and the truncated loop correction. We show results and characterize when the loop corrections significantly improve the accuracy of the BP solution. Finally, in Section 6 we provide some concluding remarks.

## 2. BP and the Loop Series Expansion

Consider a probability model on a set of binary variables  $x_i = \pm 1, i = 1, \dots, n$ :

$$P(x) = \frac{1}{Z} \prod_{\alpha=1}^m f_{\alpha}(x_{\alpha}), \quad Z = \sum_x \prod_{\alpha=1}^m f_{\alpha}(x_{\alpha}), \quad (1)$$

where  $\alpha = 1, \dots, m$  labels interactions (factors) on subsets of variables  $x_{\alpha}$ , and  $Z$  is the partition function, which sums over all possible states or variable configurations. Note that the only restriction here is that variables are binary, since arbitrary factor nodes are allowed, as in (Chertkov and Chernyak).

The probability distribution in (1) can be directly expressed by means of a factor graph (Kschischang et al., 2001), a bipartite graph where variable nodes  $i$  are connected to factor nodes  $\alpha$  if and only if  $x_i$  is an argument of  $f_{\alpha}$ . Figure 3 (left) on page 14 shows an example of a graph where variable and factor nodes are indicated by circles and squares respectively.

For completeness, we now briefly summarize Pearl's belief propagation (BP) (Pearl, 1988) and define the Bethe free energy. If the graph is acyclic, BP iterates the following

message update equations, until a fixed point is reached:

$$\begin{aligned} \text{variable } i \text{ to factor } \alpha: \quad & \mu_{i \rightarrow \alpha}(x_i) = \prod_{\beta \ni i \setminus \{\alpha\}} \mu_{\beta \rightarrow i}(x_i), \\ \text{factor } \alpha \text{ to variable } i: \quad & \mu_{\alpha \rightarrow i}(x_i) = \sum_{x_{\alpha \setminus \{i\}}} f_{\alpha}(x_{\alpha}) \prod_{j \in \alpha \setminus \{i\}} \mu_{j \rightarrow \alpha}(x_j), \end{aligned}$$

where  $i \in \alpha$  denotes variables included in factor  $\alpha$ , and  $\alpha \ni i$  denotes factor indices  $\alpha$  which have  $i$  as argument. After the fixed point is reached, exact marginals and correlations associated with the factors (“beliefs”) can be computed using:

$$\begin{aligned} b_i(x_i) &\propto \prod_{\alpha \ni i} \mu_{\alpha \rightarrow i}(x_i), \\ b_{\alpha}(x_{\alpha}) &\propto f_{\alpha}(x_{\alpha}) \prod_{i \in \alpha} \mu_{i \rightarrow \alpha}(x_i), \end{aligned}$$

where  $\propto$  indicates normalization so that beliefs sum to one.

For graphs with cycles the same update equations can be iterated (the algorithm is then called loopy, or iterative, belief propagation), and one can still obtain very accurate approximations of the beliefs. However, convergence is not guaranteed in these cases. For example, BP can get stuck in limit cycles. An important step towards the understanding and characterization of the convergence properties of BP came from the observation that fixed points of this algorithm correspond to stationary points of a particular function of the beliefs, known as the Bethe free energy (Yedidia et al., 2001), which is defined as:

$$F_{BP} = U_{BP} - H_{BP}, \quad (2)$$

where  $U_{BP}$  is the Bethe average energy:

$$U_{BP} = - \sum_{\alpha=1}^m \sum_{x_{\alpha}} b_{\alpha}(x_{\alpha}) \log f_{\alpha}(x_{\alpha}),$$

and  $H_{BP}$  is the Bethe approximate entropy:

$$H_{BP} = - \sum_{\alpha=1}^m \sum_{x_{\alpha}} b_{\alpha}(x_{\alpha}) \log b_{\alpha}(x_{\alpha}) + \sum_{i=1}^n (d_i - 1) \sum_{x_i} b_i(x_i) \log b_i(x_i). \quad (3)$$

where  $d_i$  is the number of neighboring factor nodes of variable node  $i$ . The second term in (3) ensures that every node in the graph is counted once, see (Yedidia et al., 2005) for details. The BP algorithm tries to minimize (2) and, for trees, the exact partition function can be obtained after the fixed point has been reached,  $Z = \exp(-F_{BP})$ . However, for graphs with loops  $F_{BP}$  provides just an approximation.

If one can calculate the exact partition function  $Z$  defined in Equation (1), one can also calculate any marginal in the network. For instance, the marginal

$$P_i(x_i) = \left. \frac{\partial \log Z(\theta_i)}{\partial \theta_i(x_i)} \right|_{\theta_i \rightarrow 0} \quad \text{where} \quad Z(\theta_i) := \sum_x e^{\theta_i x_i} \prod_{\alpha=1}^m f_{\alpha}(x_{\alpha})$$

is the partition sum of the network, perturbed by an additional local field potential  $\theta_i$  on variable  $x_i$ .

Alternatively, one can compute different partition functions for different settings of the variables, and derive the marginals from ratios of them:

$$P_i(x_i) = \frac{Z^{x_i}}{\sum_{x'_i} Z^{x'_i}} \quad (4)$$

where  $Z^{x_i}$  indicates the partition function calculated from the same model conditioning on variable  $i$ , i.e., with variable  $i$  fixed (clamped) to value  $x_i$ . Therefore, approximation errors in the computation of any marginal can be related to approximation errors in the computation of  $Z$ . We will thus focus on the approximation of  $Z$  mainly, although marginal probabilities will be computed as well.

Of central interest in this work is the concept of generalized loop, which is defined in the following way:

**Definition 1** *A **generalized loop** in a graph  $G = \langle V, E \rangle$  is any subgraph  $C = \langle V', E' \rangle$ ,  $V' \subseteq V, E' \subseteq (V' \times V') \cap E$  such that each node in  $V'$  has degree two or larger. The length (size) of a generalized loop is its number of edges.*

For the rest of the paper, the terms loop and generalized loop are used interchangeably. The main result of (Chertkov and Chernyak) is the following. Let  $b_\alpha(x_\alpha), b_i(x_i)$  denote the beliefs after the BP algorithm has been converged, and let  $Z_{\text{BP}} = \exp(-F_{\text{BP}})$  denote the corresponding approximation to the partition sum, with  $F_{\text{BP}}$  the value of the Bethe free energy evaluated at the BP solution. Then  $Z_{\text{BP}}$  is related to the exact partition sum  $Z$  as:

$$Z = Z_{\text{BP}} \left( 1 + \sum_{C \in \mathcal{C}} r(C) \right), \quad r(C) = \prod_{i \in C} \mu_i(C) \prod_{\alpha \in C} \mu_\alpha(C) \quad (5)$$

where summation is over the set  $\mathcal{C}$  of all generalized loops in the factor graph. Any term  $r(C)$  in the series corresponds to a product with as many factors as nodes present in the loop. Each factor is related to the beliefs at each variable node or factor node according to the following formulas:

$$\mu_i(C) = \frac{(1 - m_i)^{q_i(C)-1} + (-1)^{q_i(C)}(1 + m_i)^{q_i(C)-1}}{2(1 - m_i^2)^{q_i(C)-1}}, \quad q_i(C) = \sum_{\alpha \in C, \alpha \ni i} 1 \quad (6)$$

$$\mu_\alpha(C) = \sum_{x_\alpha} b_\alpha(x_\alpha) \prod_{i \in C, i \in \alpha} (x_i - m_i), \quad (7)$$

where  $m_i = \sum_{x_i} b_i(x_i)x_i = b_i(+)-b_i(-)$  is the expected value of  $x_i$  computed in the BP approximation. Generally, terms  $r(C)$  can take positive or negative values. Even the same variable  $i$  may have positive or negative subterms  $\mu_i$  depending on the structure of the particular loop.

Expression (5) represents an exact and finite decomposition of the partition function with the first term of the series being exactly represented by the BP solution. Note that,

although the series is finite, the number of generalized loops in the factor graph can be enormous and easily exceed the number of configurations  $2^n$ . In these cases the loop series is less efficient than the most naive way to compute  $Z$  exactly, namely by summing the contributions of all  $2^n$  configurations one by one.

On the other hand, it may be that restricting the sum in (5) to a subset of the total generalized loops captures the most important corrections and may yield a significant improvement in comparison to the BP estimate. We therefore define the truncated form of the loop corrected partition function as:

$$Z_{TLSBP} = Z_{BP} \left( 1 + \sum_{C \in \mathcal{C}'} r(C) \right) \quad (8)$$

where summation is over the subset  $\mathcal{C}' \subseteq \mathcal{C}$  obtained by Algorithm 2, which we will discuss in Section 4. Approximations for the single-node marginals can then be obtained from (8), using the method proposed in Equation (4):

$$b'_i(x_i) = \frac{Z_{TLSBP}^{x_i}}{\sum_{x'_i} Z_{TLSBP}^{x'_i}} \quad (9)$$

Because the terms  $r(C)$  can have different signs, the approximation  $Z_{TLSBP}$  is in general not a bound of the exact  $Z$ , but just an approximation.

### 3. Loop Characterization

In this section we characterize different types of generalized loops that can be present in a graph. This classification is the basis of the algorithm described in the next section and also exemplifies the different shapes a generalized loop can take. For clarity, we illustrate them by means of a factor graph arranged in a square lattice with only pairwise interactions. However, definitions are not restricted to this particular model and can be applied generally to any factor graph.

**Definition 2** *A simple (elementary) generalized loop (from now on **simple loop**) is defined as a connected subgraph of the original graph where all nodes have exactly degree two.*

This type of generalized loop coincides with the concept of simple circuit or simple cycle in graph theory: a path which starts and ends at the same node with no repeated vertices except for the start and end vertex. Figure 1a shows an example of a simple loop of size 8. On the contrary, in Figure 1b we show an example of generalized loop which is not a simple loop, because three nodes have degree larger than two.

We now define the union of two generalized loops,  $l_1 = \langle V_1, E_1 \rangle$  and  $l_2 = \langle V_2, E_2 \rangle$ , as the generalized loop which results from taking the union of the vertices and the edges of  $l_1$  and  $l_2$ , that is,  $l' = l_1 \cup l_2 = \langle V_1 \cup V_2, E_1 \cup E_2 \rangle$ . Note that the union of two simple loops is never a simple loop except for the trivial case in which both loops are equal. Figure 1b shows an example of a generalized loop which can be described as the union of three simple loops, each of size 8. The same example can be also defined as the union of two overlapping simple loops, each of size 12.

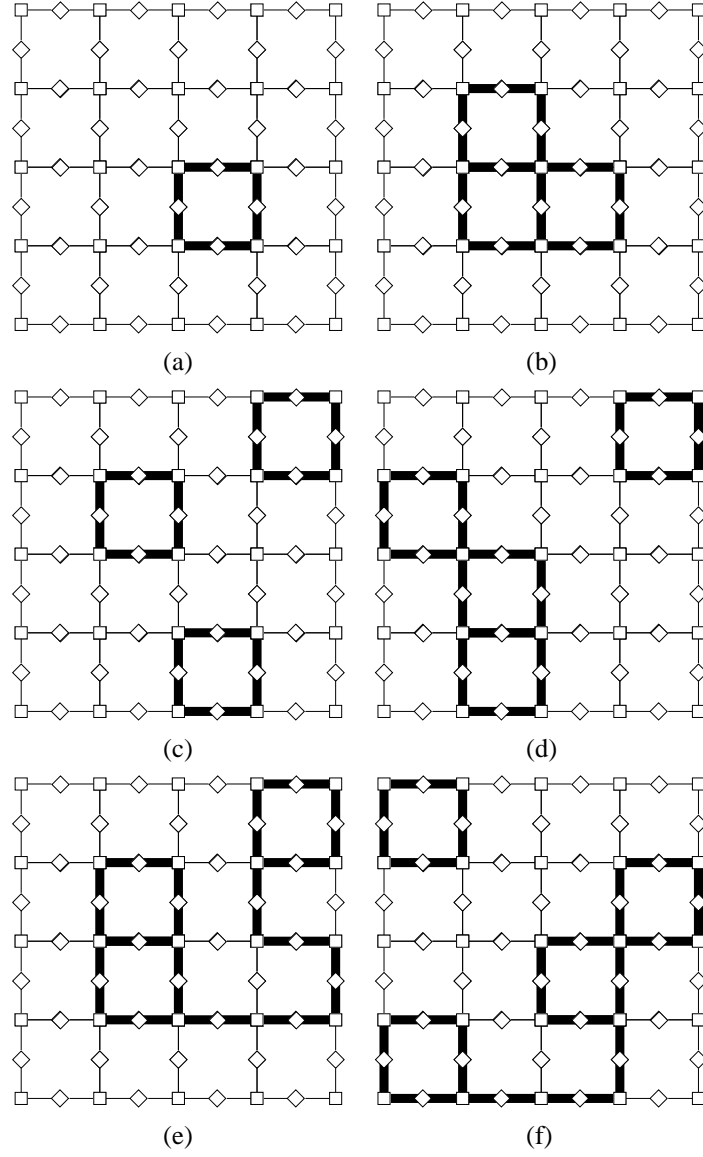


Figure 1: Examples of generalized loops in a factor graph with lattice structure. Variable nodes and factor nodes are represented as squares and rhombus respectively. Generalized loops are indicated using bold edges underlying the factor graph. **(a)** A simple loop. **(b)** A non-simple loop which is neither a disconnected loop nor a complex loop. **(c)** A disconnected loop of three components, each a simple loop. **(d)** A disconnected loop of two components, the left one a non-simple loop. **(e)** A complex loop which is not a disconnected loop. **(f)** A complex loop which is also a disconnected loop. (*See text for definitions*).

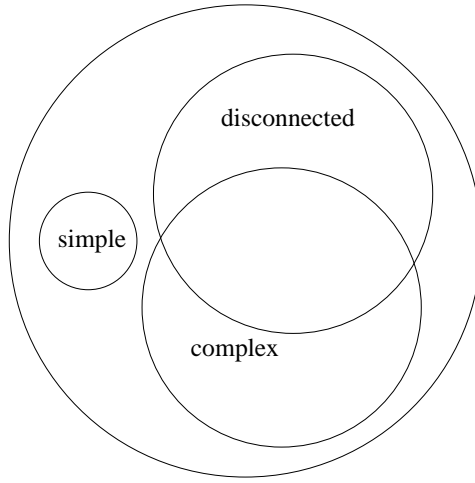


Figure 2: Diagrammatic representation of the different types of generalized loops present in any graph. Sizes of the sets are just indicative and depend on the particular instance.

**Definition 3** A *disconnected generalized loop*, **disconnected loop**, is defined as a generalized loop with more than one connected component.

Figure 1c shows an example of a disconnected loop composed of three simple loops. Note that components are not restricted to be simple loops. Figure 1d illustrates this fact using an example where one connected component (the left one) is not a simple loop.

**Definition 4** A *complex generalized loop*, **complex loop**, is defined as a generalized loop which cannot be expressed as the union of two or more different simple loops.

Figures 1e and 1f are examples of complex loops. Intuitively, they result after the connection of two or more connected components of a disconnected loop.

Any generalized loop can be categorized according to these three different categories: a simple loop cannot be a disconnected loop, neither a complex loop. On the other hand, since Definitions 3 and 4 are not mutually exclusive, a disconnected loop can be a complex loop and vice-versa, and also there are generalized loops which are neither disconnected nor complex, for instance the example of Figure 1b. An example of a disconnected loop which is not a complex loop is shown in Figure 1c. An example of a complex loop which is not a disconnected loop is shown in Figure 1e. Finally, an example of a complex loop which is also a disconnected loop is shown in Figure 1f.

We finish this characterization using a diagrammatic representation in Figure 2 which illustrates the definitions. Usually, the smallest subset contains the simple loops and both disconnected loops and complex loops have nonempty intersection. There is another subset of all generalized loops which are neither simple, disconnected, nor complex.



#### 4. The Truncated Loop Series Algorithm

In this section we describe the TLSBP algorithm to compute generalized loops in a factor graph, and use them to correct the BP solution. The algorithm is based on the principle that every generalized loop can be decomposed in smaller loops. The general idea is to search first for a subset of the simple loops and, after that, merge all of them iteratively until no new loops are produced. As expected, a brute force search algorithm will only work for small instances. We therefore prune the search using two different bounds as input arguments. Eventually, a high number of generalized loops which presumably will account for the major contributions in the loops series expansion will be obtained. We show that the algorithm is complete, or equivalently, that all generalized loops are obtained by the proposed approach when the constraints expressed by the two arguments are relaxed. Although exhaustive enumeration is of little interest for complex instances, it allows to check the validity of (5) and to study the loop series expansion for simpler instances. The algorithm is composed of three steps:

1. First, we remove recursively all the leaves of the original graph, until its 2-core is obtained. This initial step has two main advantages. On the one hand, since some nodes are deleted, the complexity of the problem is reduced. On the other hand, we can use the resulting graph as a test for any possible improvement to the BP solution. Indeed, if the original graph did not contain any loop then the null graph is obtained, the BP solution is exact on the original graph, and the series expansion has only one term. On the other hand, if a nonempty graph remains after this preprocessing, it will have loops and the BP solution can be improved using the proposed approach.
2. After the graph is preprocessed, the second step searches for simple loops. The result of this search will be the initial set of loops for the next step and will also provide a bound  $b$  which will be used to truncate the search for new generalized loops. Finding circuits in a graph is a problem addressed for long (Tiernan, 1970; Tarjan, 1973; Johnson, 1975) whose computational complexity grows exponentially with the length of the cycle (Johnson, 1975). Nevertheless, we do not count all the simple loops but only a subset. Actually, to avoid dependence on particular instances, we parametrize this search by a size  $S$ , which limits the number of shortest simple loops to be considered. Once  $S$  simple loops have been found in order of increasing length, the length of the largest simple loop is used as the bound  $b$  for the remaining steps.
3. The third step of the algorithm consists of obtaining all non-simple loops that the set of  $S$  simple loops can “generate”.

According to definition 4, complex loops can not be expressed as union of simple loops. To develop a complete method, in the sense that all existing loops can be obtained, we define the operation *merge loops*, which extends the simple union in such a way that complex loops are retrieved as well. Given two generalized loops,  $l_1, l_2$ , *merge loops* returns a *set* of generalized loops. One can observe that for each disconnected loop, a set of complex loops can be generated by connecting two (or more) components of the disconnected loop. In other words, complex loops can be expressed as the union of disjoint loops with a path connecting two vertices of different components. Therefore the set computed by *merge loops*

will have only one element  $l' = \{l_1 \cup l_2\}$  if  $l_1 \cup l_2$  is not disconnected. Otherwise, all the possible complex loops in which  $l_1 \cup l_2$  appears are included in the resulting set.

We use the following procedure to compute all complex loops associated to the disconnected loop  $l'$ : we start at a vertex of a connected component of  $l'$  and perform depth-first-search (DFS) until a vertex of a different component has been reached. At this point, the connecting path and the reached component are added to the first component. Now the generalized loop has one less connected component. This procedure is repeated again until the resulting generalized loop is not disconnected, or equivalently, until all its vertices are members of the first connected component. Iterating this search for each vertex every time two components are connected, and also for each initial connected component, one obtains all the required complex loops.

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**Algorithm 1** merge loops

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**Arguments:**

$l_1 = \langle V_1, E_1 \rangle$  loop,  
 $l_2 = \langle V_2, E_2 \rangle$  loop,  
 $b$  maximal length of a loop,  
 $M$  maximal depth of complex loops search,  
 $G$  preprocessed factor graph

```

1:  $newloops \leftarrow \emptyset$ 
2: if ( $|E_1 \cup E_2| \leq b$ ) then
3:    $C \leftarrow \text{Find connected components}(l_1 \cup l_2)$ 
4:    $newloops \leftarrow \{l_1 \cup l_2\}$ 
5:   for all ( $c_i \in C$ ) do
6:     for all ( $v_i \in c_i$ ) do
7:        $newloops \leftarrow newloops \cup \text{Find complex loopsDFS}(v_i, c_i, C, M, b, G)$ 
8:     end for
9:   end for
10: end if
11: return  $newloops$ 

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Note that deciding whether  $l_1 \cup l_2$  is disconnected or not requires finding all connected components of the resulting loop. Moreover, given a disconnected loop, the number of associated complex loops can be enormous. In practice, the bound  $b$  obtained previously is used to reduce the number of calculations. First, testing if the length of  $l_1 \cup l_2$  is larger than  $b$  can be done without computing the connected components. Second, the DFS search for complex loops is limited using  $b$ , so very large complex loops will not be retrieved.

However, restricting the DFS search for complex loops using the bound  $b$  could result in too deep searches. Consider the worst case of merging the two shortest, non-overlapping, simple loops which have size  $L_s$ . The maximum depth of the DFS search for complex loops is  $d = b - 2L_s$ . Then the computational complexity of the merge loops operation depends exponentially on  $d$ . This dependence is especially relevant when  $b \gg L_s$ , for instance in cases where loops of many different lengths exist. To overcome this problem we define another parameter  $M$ , the maximum depth of the DFS search in the merge loops operation. For small values of  $M$ , the operation *merge loops* will be fast but a few (if any) complex

loops will be obtained. Conversely, for higher values of  $M$  the operation *merge loops* will find more complex loops at the cost of more time.

Algorithm 1 in the previous page describes briefly the operation *merge loops*. It receives two loops  $l_1$  and  $l_2$ , and bounds  $b$  and  $M$  as arguments, and returns the set *newloops* which contains the loop resulting of the union of  $l_1$  and  $l_2$  plus all complex loops obtained in the DFS search bounded by  $b$  and  $M$ .

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**Algorithm 2** Algorithm TLSBP
 

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**Arguments:**

$S$  maximal number of simple loops,  
 $M$  maximal depth of complex loops search,  
 $G$  original factor graph

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1: Run belief propagation algorithm over  $G$ 
2:  $G' \leftarrow$  Obtain the 2-core( $G$ )
3:  $\mathcal{C}' \leftarrow \emptyset$ 
4: if ( $\neg \text{empty}(G')$ ) then
5:    $\langle \text{sloops}, b \rangle \leftarrow$  Compute first  $S$  simple loops( $G'$ )
6:    $\langle \text{oldloops}, \text{newloops} \rangle \leftarrow \langle \text{sloops}, \emptyset \rangle$ 
7:    $\mathcal{C}' \leftarrow \text{sloops}$ 
8:   while ( $\neg \text{empty}(\text{oldloops})$ ) do
9:     for all ( $l_1 \in \text{sloops}$ ) do
10:      for all ( $l_2 \in \text{oldloops}$ ) do
11:         $\text{newloops} \leftarrow \text{newloops} \cup \text{mergeLoops}(l_1, l_2, b, M, G')$ 
12:      end for
13:    end for
14:     $\text{oldloops} \leftarrow \text{newloops}$ 
15:     $\mathcal{C}' \leftarrow \mathcal{C}' \cup \text{newloops}$ 
16:  end while
17: end if
18: return the result of expression (8) using  $\mathcal{C}'$ 
    
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Once the problem of expressing all generalized loops as compositions of simple loops has been solved using the *merge loops* operation, we need to define an efficient procedure to merge them. Note that, given  $S$  simple loops, a brute force approach tries all combinations of two, three,  $\dots$  up to  $S - 1$  simple loops. Hence the total number is:

$$\binom{S}{2} + \binom{S}{3} + \dots + \binom{S}{S-1} = \mathcal{O}(2^S)$$

which is prohibitive. Nevertheless, we can avoid redundant combinations by merging pairs of loops iteratively: in a first iteration, all pairs of simple loops are merged, which produces new generalized loops. In a next iteration  $i$ , instead of performing all  $\binom{S}{i}$  mergings, only the new generalized loops obtained in iteration  $i - 1$  are merged with the initial set of simple loops. The process ends when no new loops are found. Using this merging procedure, although the asymptotic cost is still exponential in  $S$ , many redundant mergings are not considered.

Summarizing, the third step applies iteratively the *merge loops* operation until no new generalized loops are obtained. After this step has finished, the final step computes the truncated loop corrected partition function defined in Equation (8) using all the obtained generalized loops. We describe the full procedure in Algorithm 2. Lines 2 and 4 correspond to the first and second steps and lines 5 – 13 correspond to the third step.

To show that this process produces all the generalized loops we first assume that  $S$  is sufficiently large to account for all the simple loops in the graph, and that  $M$  is larger or equal than the number of edges of the graph. Now let  $C$  be a generalized loop. According to the definitions of Section 3, either  $C$  can be expressed as a union of  $s$  simple loops, or  $C$  is a complex loop. In the first case,  $C$  is clearly produced in the  $s$ th iteration. In the second case, let  $s'$  denote the number of simple loops which appear in  $C$ . Then  $C$  is produced in iteration  $s'$ , during the DFS for complex loops within the merging of one of the simple loops contained in  $C$ .

The obtained collection of loops can be used for the approximation of the single node marginals as well, as described in Equation (9). The method consists of clamping one variable  $i$  to all its possible values ( $\pm 1$ ) and computing the corresponding approximations of the partition functions:  $Z_{TLSBP}^{x_i=+1}$  and  $Z_{TLSBP}^{x_i=-1}$ . This requires to run BP in each clamped network, and reuse the set of loops replacing with zero those terms where the clamped variable appears. The computational complexity of approximating all marginals using this approach is in general  $\mathcal{O}(N \cdot L \cdot d \cdot T_{BP})$ , where  $L$  is the number of found loops,  $d$  is the cardinality of the variables (two in our case), and  $T_{BP}$  the average time of BP to converge after clamping one variable. Usually, this task requires less computation time than the search for loops.

As a final remark, we want to stress a more technical aspect related to the implementation. Note that generalized loops can be expressed as the composition of other loops in many different ways. In consequence, they all must be stored incrementally and the operation of checking if a loop has been previously counted or not should be done efficiently. An appropriate way to implement this fast look-up/insertion is to encode all loops in a string composed by the edge identifiers in some order with a separator character between them. This identifier is used as a key to index an ordered tree, or hash structure. In practice, a hash structure is only necessary if large amounts of loops need to be stored. For the cases analyzed here, choosing a balanced tree instead of a hash table resulted in a more efficient data structure.

## 5. Experiments

In this section we show the performance of TLSBP in two different scenarios. First, we focus on square lattices and study how loop corrections improve the BP solution as a function of the interaction between variables and the size of the problem. Second, we study the performance of the method in random regular graphs as a function of the degree between the nodes.

In all the experiments we show results for tractable instances, where the exact solution using the junction tree (Lauritzen and Spiegelhalter, 1988) can be computed. Performance is evaluated comparing the TLSBP error against the BP solution, and also against the cluster variation method (CVM). Instead of using a generalized belief propagation algorithm (GBP)

which usually requires several trials to find the proper damping factor to converge, we use a double-loop implementation which has convergence guarantees (Heskes et al., 2003). For this study we select as outer regions of the CVM method all maximal factors together with all loops that consist up to four different variables. This choice represents a good trade-off between computation time required for convergence and accuracy of the solution.

We report two different error measures. Concerning the partition function  $Z$  we compute:

$$\text{Error}_{Z'} = \left| \frac{\log Z'}{\log Z} \right|, \quad (10)$$

where  $Z'$  is the partition function corresponding to the method used: BP, TLSBP, or CVM. Error of single-node marginals was measured using the maximum  $\ell_\infty$  error, which is a reasonable quantity if one is interested in worst-case scenarios:

$$\text{Error}_b = \max_{\substack{i=1,\dots,n \\ x_i=\pm 1}} |P_i(x_i) - b_i(x_i)|, \quad (11)$$

were again  $b_i(x_i)$  are the single-node marginal approximations corresponding to the method used.

We use four different schemas for belief-updating of BP: (i) fixed and (ii) random sequential updates, (iii) parallel (or synchronous) updates, and (iv) residual belief propagation (RBP), a recent method proposed in (Elidan et al., 2006). The latter method schedules the updates of the BP messages heuristically by selecting the next message to be updated which has maximum *residual*, a quantity defined as an upper bound on the distance of the current messages from the fixed point. In general, we experienced that for some instances where the RBP method converged, the other update schemas (fixed, random sequential and parallel updates) failed to converge.

In all schemas we interpret that a fixed point is reached at iteration  $t$  when the maximum absolute value of the updates of all the messages from iteration  $t - 1$  to  $t$  is smaller than a threshold  $\vartheta$ . We notice a large correlation between the order of magnitude of  $\vartheta$  and the ratio between the BP and the TLSBP errors. For this reason we used a very small value of the threshold,  $\vartheta = 10^{-17}$ .

## 5.1 Ising Grids

This model is defined on a grid where each variable, also called spin, takes binary values  $x_i = \pm 1$ . A spin is coupled with its direct neighbors only, so that pairwise interactions  $f_{ij}(x_i, x_j) = \exp(\theta_{ij}x_ix_j)$  are considered, parametrized by  $\theta_{ij}$ . Every spin can be exposed to an external field  $f_i(x_i) = \exp(\theta_i x_i)$ , or single-node potential, parametrized by  $\theta_i$ . Figure 3 (left) shows the factor graph associated to the 4x4 Ising grid, composed of 16 variables. The Ising grid model is often used as a test-bed for inference algorithms. It is of great relevance in statistical physics, and has applications in different areas such as image processing. In our context it also represents a challenge since it has many loops. Good results in this model will likely translate into good results for less loopy graphs.

Usually, two cases are differentiated according to the sign of the  $\theta_{ij}$  parameters. For  $\theta_{ij} > 0$  coupled spins tend to be in the same state. This is known as the attractive,

or “ferromagnetic” setting. On the other hand, for mixed interactions,  $\theta_{ij}$  can be either positive or negative, and this setting is called “spin-glass” configuration. Concerning the external field, one can distinguish two cases. For the case of nonzero fields, larger values of  $\theta_i$  imply easier inference problems in general. On the other hand, for  $\theta_i = 0$ , there exist two phase transitions from easy inference problems (small  $\theta_{ij}$ ) to more difficult ones (large  $\theta_{ij}$ ) depending on the type of pairwise couplings (see Mooij and Kappen, 2005, for more details).

This experimental subsection is structured in three parts: First, we study a small 4x4 grid. We then study the performance of the algorithm in a 10x10 grid, where complete enumeration of all generalized loops is not feasible. Finally, we analyze the scalability of the method with problem size.

The 4x4 Ising grid is complex enough to account for all types of generalized loops. It is the smallest size where complex loops are present. At the same time, the problem is still tractable and exhaustive enumeration of all the loops can be done.

We ran the TLSBP algorithm in this model with arguments  $S$  and  $M$  large enough to retrieve all the loops. Also, the maximum length  $b$  was constrained to be 48, the total number of edges for this model. After 4 iterations all generalized loops were obtained. The total number is 16371 from which 213 are simple loops. The rest of generalized loops are classified as follows: 174 complex and disconnected loops, 1646 complex but non-disconnected loops, 604 non-complex but disconnected loops, and 13734 neither complex nor disconnected loops.

Figure 3 (right) shows the histogram of all generalized loops for this small grid. Since we use the factor graph representation the smallest loop has length 8. The largest generalized loop includes all nodes and all edges of the *preprocessed* graph, and has length 48. The Poisson-like shape of the histogram is a characteristic of this model and for larger instances

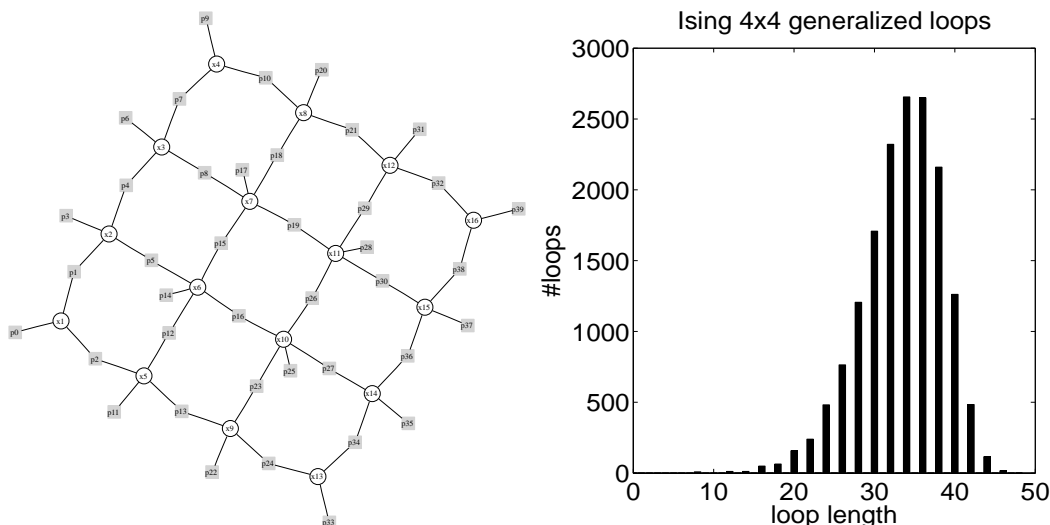


Figure 3: **(left)** A factor graph representing the 4x4 Ising grid. **(right)** Number of generalized loops as a function of the length using the factor graph representation.

we observed the same tendency. Thus the analysis for this small model can be extrapolated to some extent to grids with more variables.

To analyze how the error changes as more loops are considered it is useful to sort all the terms  $r(C)$  by their absolute value in descending order such that  $|r(C_i)| \geq |r(C_{i+1})|$ . We then compute, for each number of loops  $l = 1 \dots 16371$ , the approximated partition function which accounts for the  $l$  most important loops:

$$Z_{TLSBP}(l) = Z_{BP} \left( 1 + \sum_{i=1 \dots l} r(C_i) \right), \quad (12)$$

From these values of the partition function we calculate the error measure indicated in Equation (11). Estimations of the single-node marginals were obtained using the clamping method, and their corresponding error was calculated using Equation (10).

We now study how loop contributions change as a function of the coupling strength between the variables. We ran several experiments using mixed interactions with  $\theta_{ij} \sim \mathcal{N}(0, \sigma^2)$  independently for each factor node, and  $\sigma$  varying between 0.1 and 2. Single-node potentials were drawn according to  $\theta_i \sim \mathcal{N}(0, 0.05^2)$ . For small values of  $\sigma$ , interactions are weak and BP converges easily, whereas for high values of  $\sigma$  variables are strongly coupled and BP has more difficulties, or does not converge at all.

Figure 4 shows results of representative instances of three different interaction strengths. For each instance we plot the partition function error (left column) together with errors in the single-node marginals (middle column) and loop contributions as a function of the length (right column). First, we can see that improvements of the partition sum correspond to improvements of the estimates of marginal probabilities as well. Second, for weak couplings ( $\sigma = 0.1$ , first row) we can see that truncating the series until a small number of loops (around 10) is enough to achieve machine precision. In this case the errors in BP are most prominently due to small simple loops. As the right column illustrates, loop contributions decrease exponentially with the size, and loops with the same length correspond to very similar contributions. Larger loops give negligible contributions and can thus be ignored by truncating the series. As interactions are strengthened, however, more loops have to be considered to achieve maximum accuracy, and contributions show more variability for a given length (see middle row). Also, oscillations of the error due to the different signs in loop terms (caused by the mixed interactions) of the same order of magnitude become more frequent. Eventually, for large couplings ( $\sigma \geq 2$ ), where BP often fails to converge, loops of all lengths give significant contributions. In the bottom panels of Figure 4 we show an example of a 'difficult' case for which the BP result is not improved until more than  $10^3$  loop terms are summed. The observed discontinuities in the error of the partition sum are caused by the fact that oscillations become more pronounced, and corrections composed of negative terms  $r_i(C_i)$  can result in negative values of the partially corrected partition function, see Equation (12). This occurs for very strong interactions only, and when a small fraction of the total number of loops is considered. In addition, as the right column indicates, there is a shift of the main contributions towards the largest loops.

After analyzing a small grid, we now address the case of the 10x10 Ising grid, where exhaustive enumeration of all the loops is not computationally feasible. We test the algorithm in two scenarios: for attractive interactions (ferromagnetic model) where pairwise interac-

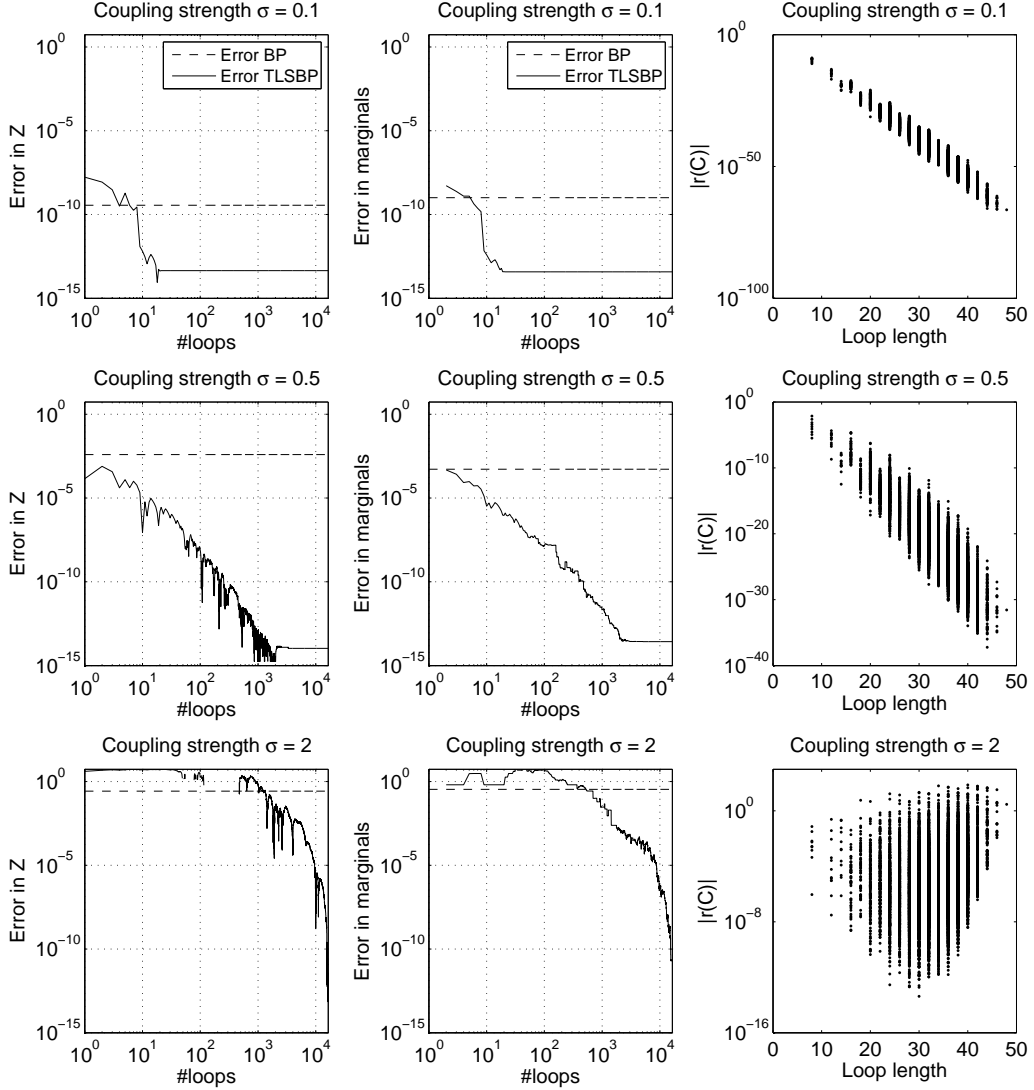


Figure 4: Cumulative error for the spin-glass 4x4 Ising grid for different interaction strengths, see Equation (12). **(left column)** Error of Z. **(middle column)** Error of single-node marginals. Dashed lines correspond to the BP error, and solid lines correspond to the loop-corrected (TLSBP) error. **(right column)** Absolute values of all loop terms as a function of the length of the corresponding loop.

tions are parametrized as  $\theta_{ij} = |\theta'_{ij}|$ ,  $\theta'_{ij} \sim \mathcal{N}(0, \sigma^2)$ , and also for the previous case of mixed interactions (spin-glass model). Single-node potentials were chosen  $\theta_i \sim \mathcal{N}(0.1, 0.05^2)$  in both cases.



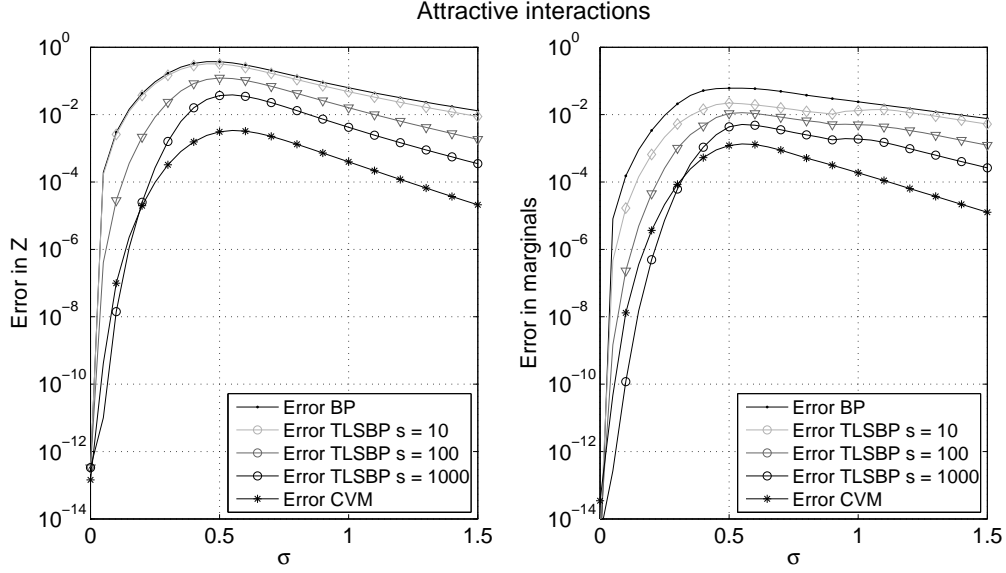


Figure 5: TLSBP error for the 10x10 Ising grid with attractive interactions for different values of the parameter  $S$ . **(left)** Error of the partition function. **(right)** Error of single-node marginals.

We show results in Figures 5 and 6 for three values of the parameter  $S = \{10, 100, 1000\}$  and a fixed value of  $M = 10$ . For  $S = 10$  and  $S = 100$  only simple loops were obtained whereas for  $S = 1000$  a total of 44590 generalized loops was used to compute the truncated partition sum. Results are averaged errors over 50 random instances. The selected loops were the same in all instances. Although in both types of interactions the BP error (solid line with dots) is progressively reduced as more loops are considered, the picture differs significantly between the two cases.

For the ferromagnetic case shown in Figure 5 we noticed that all loops have positive contributions,  $r(C) > 0$ . This is a consequence of this particular type of interactions, since all magnetizations have the same sign at the BP fixed point, and also all nodes have an even number of neighbors. Consequently, improvements in the BP result are monotonic as more loops are considered, and in this case, the TLSBP can be considered as a lower bound of the exact solution. For the case of  $S = 1000$ , the BP error is reduced substantially at nonzero  $\sigma$ , but around  $\sigma \sim 0.5$ , where the BP error reaches a maximum, also the TLSBP improvement is minimal. From this maximum, the BP error decreases again, and loop corrections tend to improve progressively the BP solution again as the coupling is strengthened. We remark that improvements were obtained for all instances in the three cases.

Comparing with CVM, TLSBP is better for weak couplings and for  $S = 1000$  only. This indicates that for intermediate and strong couplings one would need more than the selected 44590 generalized loops to improve on the CVM result.

For the case of spin-glass interactions we report different behavior. From Figure 6 we see again that for weak couplings the BP error is corrected substantially, but the improvement

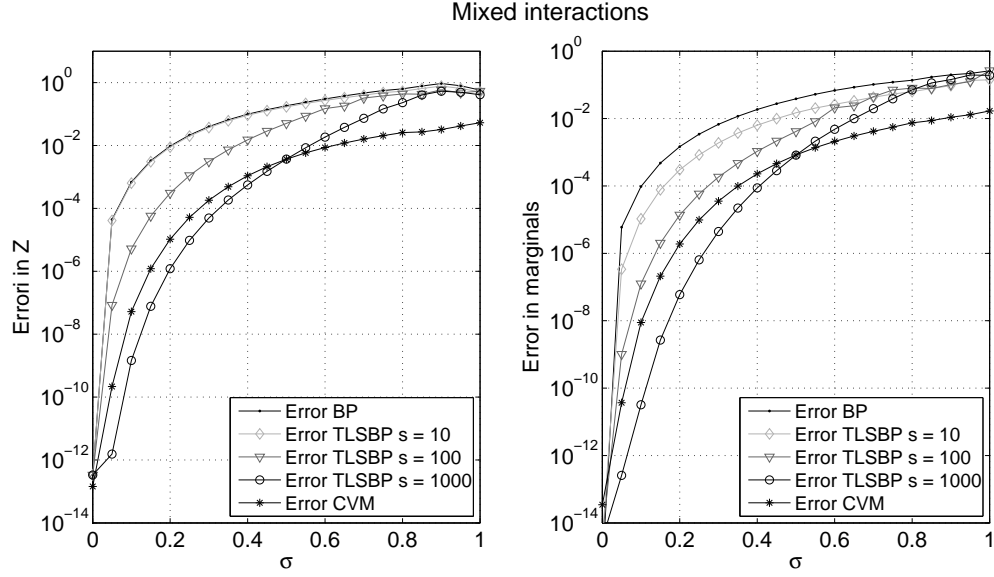


Figure 6: TLSBP error of the 10x10 Ising grid with mixed interactions for different values of the parameter  $S$ . **(left)** Error of the partition function. **(right)** Error of single-node marginals.

decreases as the coupling strength is increased. Eventually, for  $\sigma \sim 1$  BP fails to converge in most of the cases and also gives poor results. In these cases loop corrections are of little use, and there is no actual difference in considering  $S = 1000$  or  $S = 10$ . Moreover, because loop terms  $r(C)$  now can have different signs, truncating the series can lead to worse results for  $S = 1000$  than for  $S = 10$ . Interestingly, the range where TLSBP performs better than CVM is slightly larger in this type of interactions, TLSBP being better for  $\sigma < 0.5$ .

To end this subsection, we study how loop corrections scale with the number of nodes in the graph. We only use spin-glass interactions, since it is a more difficult configuration than the ferromagnetic case, as previous experiments suggest. We compare the performance for weak couplings ( $\sigma = 0.1$ ), and strong couplings ( $\sigma = 0.5$ ), where BP has difficulties to converge in large instances. The number of variables  $N^2$  is increased for grids of size  $N \times N$  until exact computation using the junction tree algorithm is not feasible anymore.

Since the number of generalized loops grows very fast with the size of the grid, we choose increasing values of  $S$  as well. We use values of  $S$  proportional to the number of variable nodes  $N^2$  such that  $S = 10N^2$ . This simple linear increment in  $S$  means that as  $N$  is increased, the proportion of simple loops captured by TLSBP over the total existing number of simple loops decreases. It is interesting to see how this affects the performance of TLSBP in terms of time complexity and accuracy of the solution. For simplicity,  $M$  is fixed to zero, so no complex loops are considered. Moreover, to facilitate the computational cost comparison, we only compute mergings of pairs of simple loops. Actually, for large instances the latter choice does not modify the final set of loops, since generalized loops

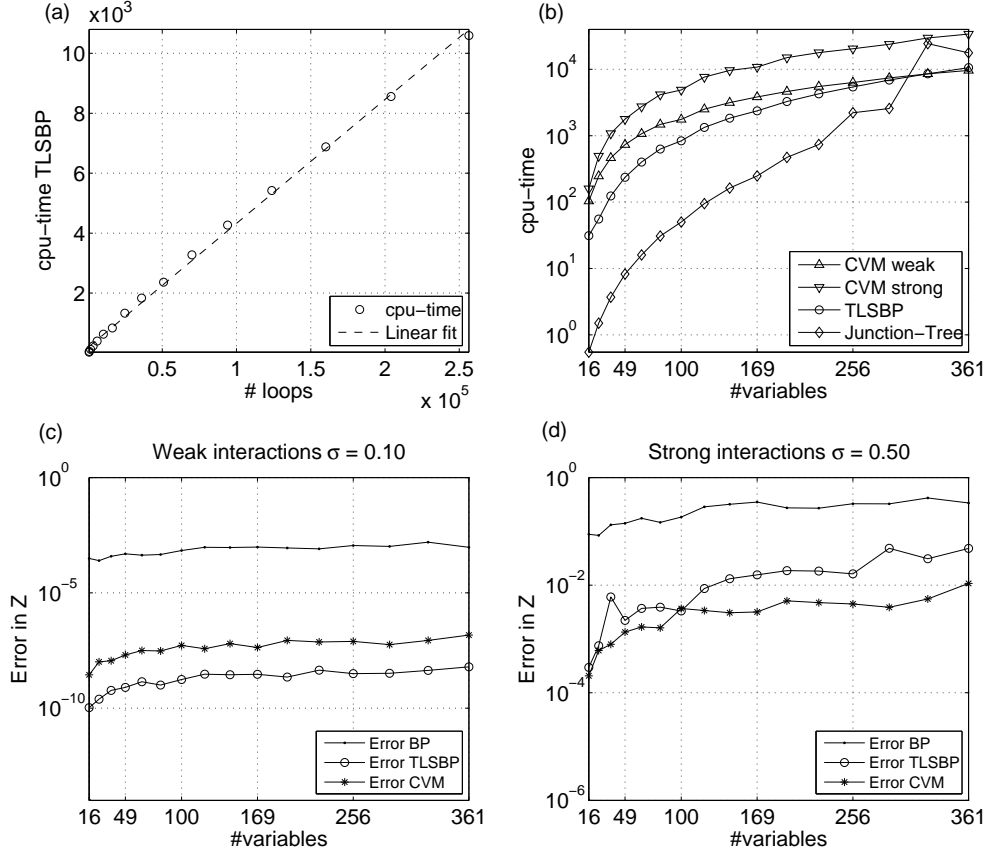


Figure 7: Scalability of the method in the Ising model. **(a)** Time complexity as a function of the produced number of generalized loops. **(b)** Relation between the time complexity of TLSBP and CVM. Comparison of the error of the partition function between BP, TLSBP and CVM as a function of the graph size for **(c)** weak interactions and **(d)** strong interactions.

which can only be expressed as compositions of three or more simple loops are pruned using the bound  $b$ .

In Figure 7, the top panels show averaged results of the computational cost. The left plot indicates the relation between the number of loops computed by TLSBP and the time required to compute them. This relation can be fit accurately using a line which means that for this choice of parameters  $S$  and  $M$ , and considering only mergings of simple loops, the computational complexity of the algorithm grows just linearly with the found loops. One has to keep in mind that the number of loops obtained using the TLSBP algorithm grows much faster, but much less than the total number of existing loops in the model.

Figure 7b shows the CPU time consumed by CVM, TLSBP, and the junction tree algorithm. In this case, since we only compute the partition function  $Z$ , the CPU time of TLSBP is constant for both weak and strong couplings. On the contrary, CVM depends

on the type of interactions. For weak interactions, TLSBP is in general more efficient than CVM, although the scaling trend is slightly better for CVM. For  $N = 19$ , CVM starts to be more efficient than TLSBP. For strong interactions, CVM needs significantly more time to converge in all cases. If we compare the computational cost of the exact method against TLSBP, we can see that the junction tree is very efficient for networks with small  $N$ , and the best option in those cases. However, for  $N > 17$ , the junction tree needs more computation time, and for  $N > 19$ , the tree-width of the resulting grids is too large. TLSBP memory requirements were considerably less in these cases, since loops can be stored efficiently using sets of chars. Also, we can see that the TLSBP scaling is better for this choice of parameters than that of the exact method.

Bottom panels show the accuracy of the TLSBP solution. For weak couplings (bottom-left) the BP error is always decreased significantly for this choice of parameters and the improvement remains almost constant as  $N$  increases, meaning that, in this case the number of loops which contribute most to the series expansion does not grow significantly with  $N$ . Interestingly, results are always better than CVM for this regime.

For strong couplings (bottom-right) the picture changes. First, results differ more between instances causing a less smooth curve. Second, the TLSBP error also increases with the problem size, so improvements tend to decrease with  $N$ , even faster than the BP error decay. Eventually, for the largest tractable instance the TLSBP improvement is still significant, about one order of magnitude. Comparing against CVM, unlike in the weak coupling scenario, the TLSBP method does not seem to perform better, and only for some cases TLSBP error is comparable to the CVM error on average. The accuracy of the TLSBP solution for these instances can be increased by considering larger values of  $S$  and  $M$ , at the cost of more time.

## 5.2 Random Graphs

The previous experimental results were focused on the Ising grid which only considers pairwise and singleton interactions in such a way that each node in the graph is at most linked with four neighbors. Here we briefly analyze the performance of TLSBP applied on a more general case, where interactions are less restricted.

We perform experiments on random graphs with regular topology, where each variable is coupled randomly with  $d$  other variables using pairwise interactions parametrized by  $\theta_{ij} \sim \mathcal{N}(0, \sigma^2)$ . Single-node potentials were parametrized in this case by  $\theta_i \sim \mathcal{N}(0, 0.05^2)$ . We study how loop corrections improve the BP solution as a function of the degree  $d$ , and compare improvements against the CVM. As in the previous subsection, for CVM we select the loops of four variables and all maximal factors as outer clusters.

Note that the rate of increase in the number of loops with the degree  $d$  is even higher than with the number of variables in the Ising model. Adding one more link to all the variables means adding  $N$  more factor nodes to the factor graph. This raises the number of loops dramatically.

For this scenario, we use  $N = 20$  variables and also increase  $S$  every time  $d$  is increased. We simply start with  $S = 10$  and use increments of 250 for each new  $d$ .  $M$  was set to 10, and all possible mergings were computed. We analyze two scenarios, weak ( $\sigma = 0.1$ ) and strong couplings ( $\sigma = 0.5$ ), and report averages over 60 random instances for each configuration.

As Figure 9 (right) indicates, for  $\sigma = 0.1$  BP converged in all instances, whereas for  $\sigma = 0.5$  BP convergence becomes more difficult as we increase  $d$ .

Figure 8 (top) shows results for weak interactions. The TLSBP algorithm always corrects the BP error, although as  $d$  increases, the improvement is progressively reduced. We also notice that in all cases and methods the approximation of the partition function (left) is less accurate than the approximation of the marginals (right). For  $d = 15$ , TLSBP improvements are still about one order of magnitude for the partition function, and even better for the marginals. As in previous experiments with square lattices, the TLSBP approach is generally better than CVM in the weak coupling regime. Here, it is also more

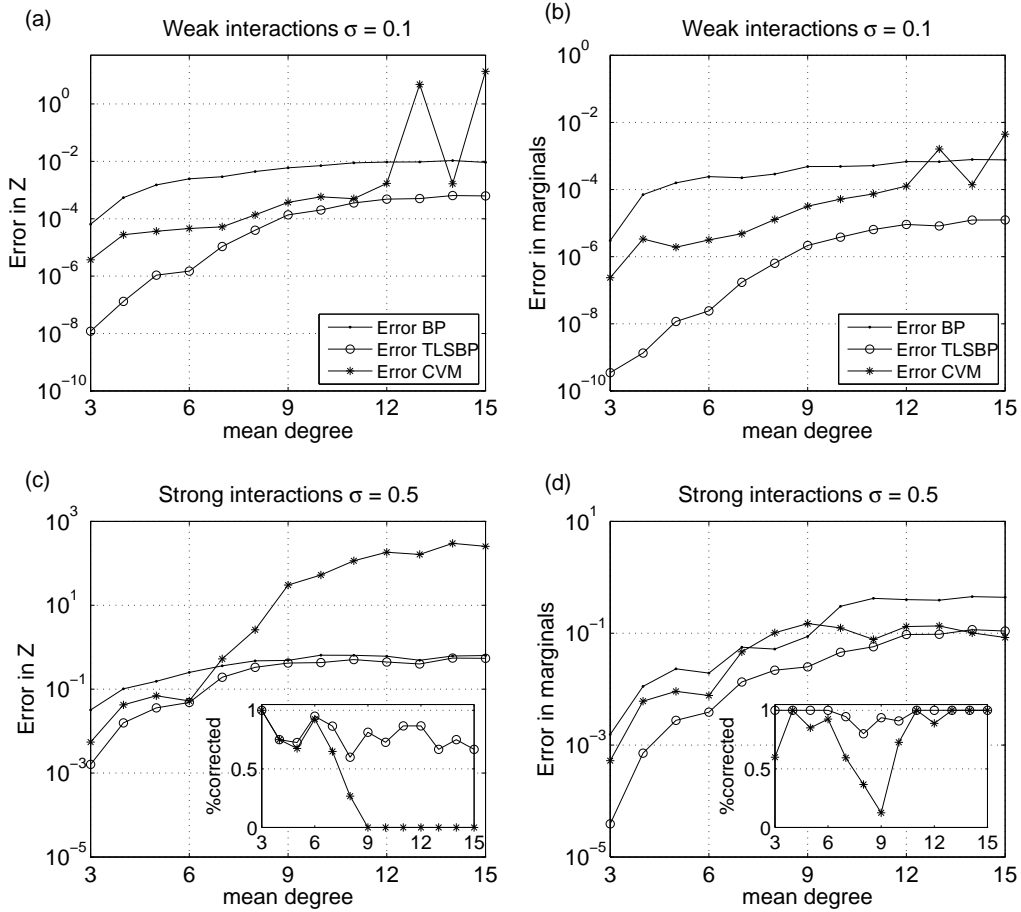


Figure 8: Results on random regular graphs. TLSBP and CVM errors as a function of the degree  $d$ . Results are averages over 60 random instances. Errors in the partition function for weak interactions (a), marginals for weak interactions (b), partition function for strong interactions (c), and marginals for strong interactions (d). Insets show percentage of instances where the BP error was corrected.

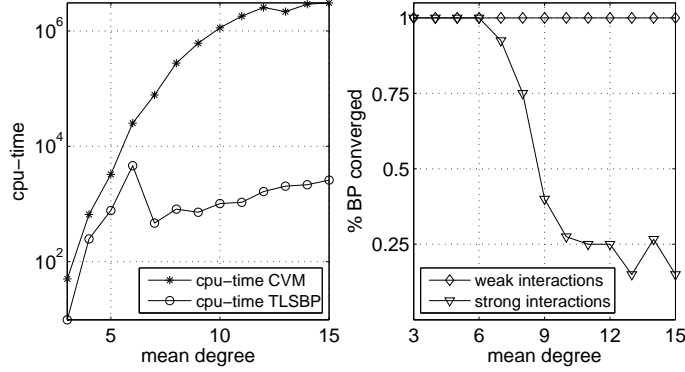


Figure 9: Results on random regular graphs. **(a)** Computation time of TLSBP and CVM. In this case, we averaged also all instances over all 60 weak and 60 strong interactions, since costs were very similar in both cases. **(b)** Fraction of the instances were BP converged. No convergence is reported when none of the four proposed schedules converged.

stable, since for some dense networks the CVM error can be very large, as we can see for  $d = 13$  and  $d = 15$ .

For strong interactions (bottom panels), we see that differences between approximations of the partition function and single-node marginals are more remarkable than in the previous case. The BP partition function is corrected by TLSBP in more than half of the instances for all degrees (see inset of Figure 8c, where we plot the fraction of instances where BP was corrected in those cases that converged), although for higher degrees, the TLSBP corrections are small using this choice of parameters. On the other hand, single-node BP marginals are corrected in almost all cases. In contrast, the CVM approach with our selection of outer clusters does not perform better than TLSBP in general. In particular, we see that CVM estimates of the partition function are very degraded as networks become more dense. This unsatisfactory performance of CVM in the estimation of the partition function is not as noticeable in the marginal estimates, where BP results are often improved, although with much more variability than the TLSBP method. Interestingly, for those few instances of dense networks for which BP converged, CVM estimates of the marginals were very similar to TLSBP.

Finally, we compare computational costs in Figure 9 (left). CVM requires significantly more time to converge than the time required by TLSBP searching for loops and calculating marginals. If we analyze in detail how the TLSBP cost changes, we can notice different types of growth for  $d < 7$  and for  $d \geq 7$ . The reason behind these two scaling tendencies can be explained by the choice of TLSBP parameters, and the bound  $b$  (the size of the largest simple loop). For  $d < 7$ , many simple loops of different lengths are obtained. Consequently, the cost of the merging step grows fast, since many loops with length smaller than  $b$  are produced. On the other hand, for  $d \geq 7$  simple loops have similar lengths and, therefore, less combinations result in additional loops with length larger than the bound  $b$ . Without

bounding the length of the loops in the merging step, we would expect the first scaling tendency ( $d < 7$ ) also for values of  $d \geq 7$ .

From these experiments we can conclude that TLSBP performance is generally better than CVM in this domain. We should mention that alternative choices of regions would have lead to different CVM results, but will probably not change this conclusion.

### 5.3 Medical Diagnosis

We now study the performance of TLSBP on a “real-world” example, the Promedas medical diagnostic network. The diagnostic model in Promedas is based on a Bayesian network. The global architecture of this network is similar to QMR-DT (Shwe et al., 1991). It consists of a diagnosis layer that is connected to a layer with findings. In addition, there is a layer of variables, such as age and gender, that may affect the prior probabilities of the diagnoses. Since these variables are always clamped for each patient case, they merely change the prior disease probabilities and are irrelevant for our current considerations. Diagnoses (diseases) are modeled as a priori independent binary variables causing a set of symptoms (findings) which constitute the bottom layer. The Promedas network currently consists of approximately 2000 diagnoses and 1000 findings.

The interaction between diagnoses and findings is modeled with a noisy-OR structure. The conditional probability of the finding given the parents is modeled by  $n + 1$  numbers,  $n$  of which represent the probabilities that the finding is caused by one of the diseases and one that the finding is not caused by any of the parents.

The noisy-OR conditional probability tables with  $n$  parents can be naively stored in a table of size  $2^n$ . This is problematic for the Promedas networks since findings that are affected by more than 30 diseases are not uncommon. We use efficient implementation of noisy-OR relations as proposed by (Takinawa and D’Ambrosio, 1999) to reduce the size of these tables. The trick is to introduce dummy variables  $s$  and to make use of the property

$$\text{OR}(x|y_1, y_2, y_3) = \sum_s \text{OR}(x|y_1, s) \text{OR}(s|y_2, y_3) \quad (13)$$

The interaction potentials on the right hand side involve at most three variables instead of the initial four (left). Repeated application of this formula reduces all tables to three interactions maximally.

When a patient case is presented to Promedas, a subset of the findings will be clamped and the rest will be unclamped. If our goal is to compute the marginal probabilities of the diagnostic variables only, the unclamped findings and the diagnoses that are not related to any of the clamped findings can be summed out of the network as a preprocessing step. The clamped findings cause an effective interaction between their parents. However, the noisy-OR structure is such that when the finding is clamped to a negative value, the effective interaction factorizes over its parents. Thus, findings can be clamped to negative values without additional computation cost (Jaakkola and Jordan, 1999).

The complexity of the problem now depends on the set of findings that is given as input. The more findings are clamped to a positive value, the larger the remaining network of disease variables and the more complex the inference task. Especially in cases where findings share more than one common possible diagnosis, and consequently loops occur, the model can become complex. We illustrate some of the graphs that result after pruning

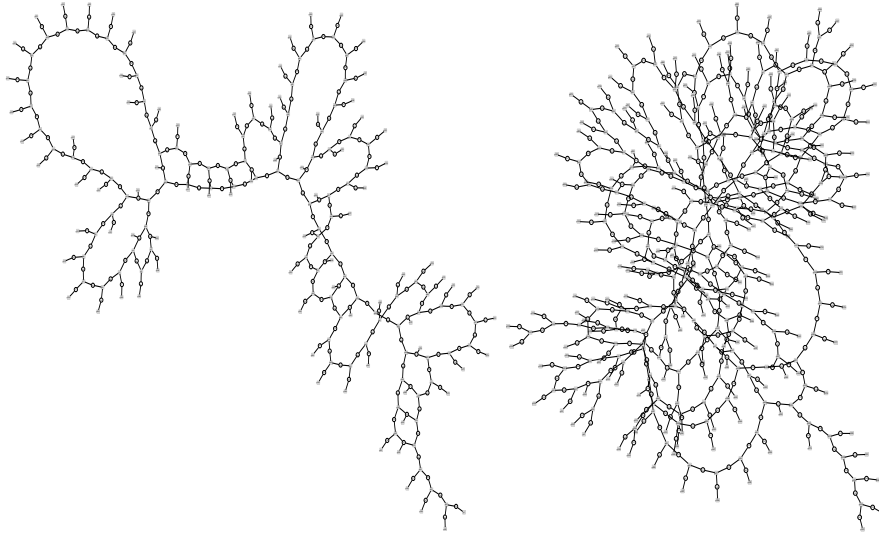


Figure 10: Examples of graph structures, corresponding to patient cases generated with one disease, after removal of unclamped findings and irrelevant disease variables and the introduction of dummy variables. Left and right graphs corresponds to an “easy” and a “difficult” case respectively.

of unclamped findings and irrelevant diseases and the introduction of dummy variables for some patient cases in Figure 10.

We use the Promedas model to generate virtual patient data by first clamping one disease variable to a positive value and then clamping a finding to its positive value with probability equal to the conditional distribution of the findings given this positive disease. The union of all positive findings thus obtained constitute one patient case. For each patient case, the corresponding truncated graphical model is generated. Note that the number of disease nodes in this graph can be large and hence loops can be present.

In this subsection, as well as comparing TLSBP with CVM, we also use another loop correction approach, loop corrected belief propagation (LCBP) (Mooij and Kappen, 2007), which is based on the cavity method and also improves over BP estimates. We use the following parameters for TLSBP:  $S = 100$ ,  $M = 5$ , and no bound  $b$ . Again, we apply the junction tree method to obtain exact marginals and compare the different errors. Figure 11 shows results for 146 different random instances.

We first analyze the TLSBP results compared with BP (Figure 11a). The region in light gray color indicates TLSBP improvement over BP. The observed results vary strongly because of the wide diversity of the particular instances, but we can basically differentiate two scenarios. The first set of results include those instances where the BP error is corrected almost up to machine precision. These patient cases correspond to graphs where exhaustive enumeration is tractable, and TLSBP found almost all the generalized loops. These are the dots appearing in the bottom part of Figure 11a, approximately 14% of the patient cases. Note that even for errors of the order of  $10^{-2}$  the error was completely corrected.



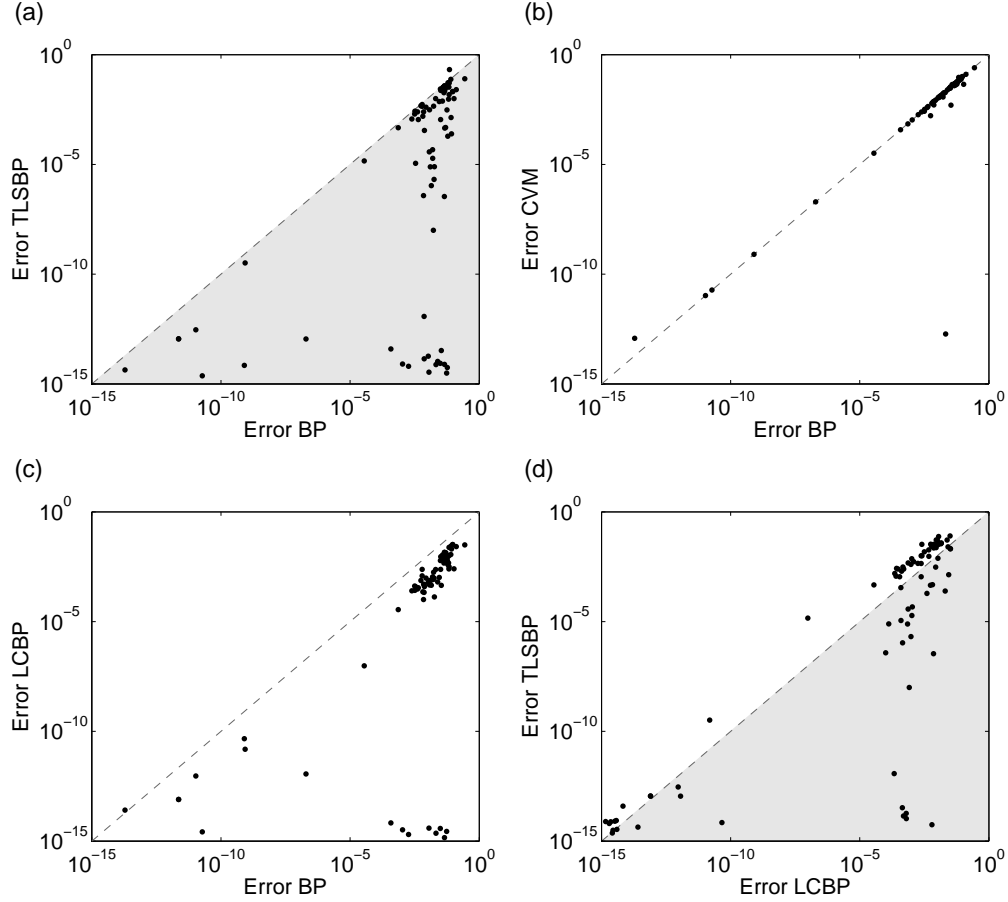


Figure 11: Results of 146 random patient cases with one disease. **(a)** TLSBP error versus BP error. **(b)** CVM error versus BP error. **(c)** LCBP error versus BP error. and **(d)** LCBP error versus TLSBP error.

Apart from these results, we observe another group of instances where the BP error was not completely corrected. These cases correspond to the upper dots of Figure 11a. The results in these patient cases vary from no significant improvements to improvements of four orders of magnitude.

Figure 11b shows the performance of CVM considering all maximal factors together with all loops that consist up to four different variables as outer regions. We can see that, contrary to TLSBP, CVM in this domain performs poorly. For only one instance the CVM result is significantly better than BP. Moreover, the computation time required by CVM was much larger than TLSBP in all instances (data not shown). These results can be complemented with the study developed in (Mooij and Kappen, 2007), where it is shown that CVM does not perform significantly better for other choices of regions.

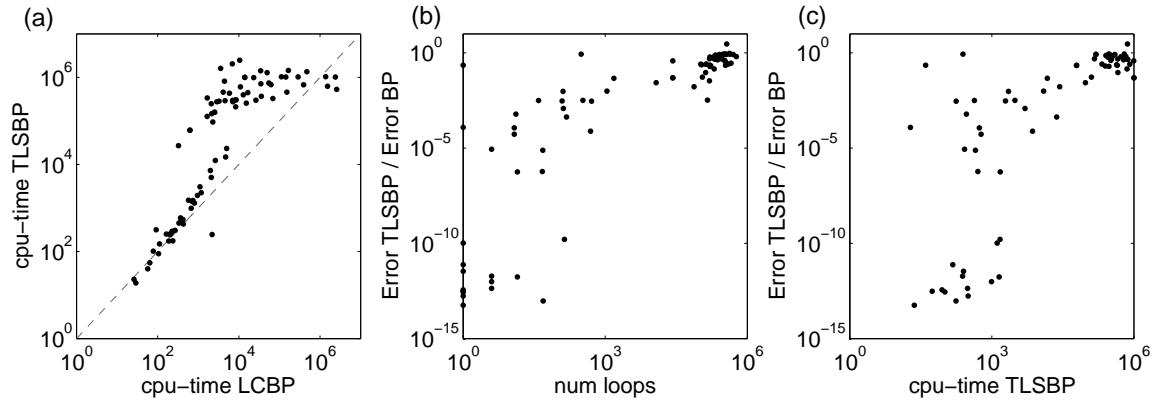


Figure 12: Results of applying TLSBP to 146 patient cases with one disease. **(a)** Relation between computational cost needed by LCBP and TLSBP. **(b)** Ratio between TLSBP and BP errors versus number of loops found. **(c)** Ratio between TLSBP and BP errors versus computation time.

Figure 11c shows results of LCBP, the approach presented in (Mooij and Kappen, 2007) on the same set of instances. As in the case of TLSBP, LCBP significantly improves over BP. A comparison between both approaches is illustrated in Figure 11d, where those instances where TLSBP is better are marked in light gray color. For 41% of the cases TLSBP improves the LCBP results, sometimes notably. TLSBP enhancements were made at the cost of more time, as Figure 12a suggest, where in 85% of the instances TLSBP needs more time.

To analyze the TLSBP results in more depth we plot the ratio between the error obtained by TLSBP and the BP error versus the number of generalized loops found and the CPU time. From Figure 12b we can deduce that cases where the BP error was most improved, often correspond to graphs with a small number of generalized loops found, whereas instances with highest number of loops considered have minor improvements. This is explained by the fact that some instances which contained a few loops were easy to solve and thus the BP error was significantly reduced. An example of one of those instances corresponds to the Figure 10 (left). On the contrary, there exist very loopy instances where computing some terms was not useful, even if a large number of them (more than one million) were considered. A typical instance of this type is shown in Figure 10 (right). The same argument is suggested by Figure 12c where CPU time is shown, which is often proportional to the number of loops found.

In general, we can conclude that although the BP error was corrected in most of the instances, there were some cases in which TLSBP did not give significant improvements. Considering all patient cases, the BP error was corrected in more than one order of magnitude for more than 30% of the cases.

## 6. Discussion

We have presented TLSBP, an algorithm to compute corrections to the BP solution based on the loop series expansion proposed by Chertkov and Chernyak.<sup>2</sup> In general, for cases where all loops can be enumerated the method computes the exact solution efficiently. In contrast, if exhaustive enumeration is not tractable, the BP error can be reduced significantly. The performance of the algorithm does not depend directly on the size of the problem, but on how loopy the original graph is, although for larger instances it is more likely that more loops are present.

We have also shown that the performance of TLSBP strongly depends on the degree of coupling between the variables. For weak couplings, errors in BP are most prominently caused by small simple loops and truncating the series is very useful, whereas for strongly coupled variables, loop terms of different sizes tend to be of the same order of magnitude, and truncating the series can be useless. For those difficult cases, BP convergence is also difficult, and magnetizations at the fixed point tend to be close to extremum values, causing numerical difficulties in the calculation of the loop expansion formulas. In general, we can conclude that the proposed approach is useful in an intermediate regime, where BP results are not very accurate, but BP is still converging.

We have confirmed empirically that there is a correlation between the BP result and the potential improvements using TLSBP. Those cases where the BP estimate is most corrected correspond often to cases where the BP estimate is already accurate. Whether a given BP error is acceptable or not depends on the inference task and the specific domain.

The proposed approach has been compared with CVM selecting loops of four variables and maximal factors as outer clusters. For highly regular domains with translation invariances such as square grids, CVM performs better than TLSBP in difficult instances (strong interactions). This is not surprising, since CVM exploits the symmetries on the original graph. However, for other domains such as random graphs, or medical diagnosis, TLSBP show comparable, or even better results than CVM with our choice of clusters.

The TLSBP algorithm searches the graph without considering information accessible from the BP solution, which is used to compute the loop corrections only as a final step. Therefore, it can be regarded as a blind search procedure. We have also experimented with a more “heuristic” algorithm where the search is guided in some principled way. Two modifications of the algorithm have been done in that direction:

1. One approach consisted in modifying the third step in a way that, instead of applying blind mergings, generalized loops which have larger contributions (largest  $|r(C)|$ ) were merged preferentially. In practice, this approach tended to check all combinations of small loops which produced the same generalized loop, causing many redundant mergings. Moreover, the cost of maintaining sorted the “best” generalized loops caused a significant increase in the computational complexity. This approach did not produce more accurate results neither was a more efficient approach.
2. Also, instead of pruning the DFS search for complex loops using the parameter  $M$ , we have used the following strategy: we computed iteratively the *partial term* of the loop

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2. The source code of the algorithm and a subset of the datasets used in the experimental section can be downloaded from : <http://www.cns.upf.edu/vicent/>.

that is being searched, such that at each DFS step one new term using Equations (6) and (7) is multiplied with the current *partial term*. If at some point, the *partial term* was smaller than a certain threshold  $\lambda$ , the DFS was pruned. This new parameter  $\lambda$  was then used instead of  $M$  and result in an appropriate strategy for graphs with weak interactions. For cases where many terms of the same order existed, a small change of  $\lambda$  caused very different execution times, and often too deep searches. We concluded that using parameter  $M$  is a more suitable choice in general.

TLSBP can be easily extended in other ways. For instance, as an anytime algorithm. In this context, the partition sum or marginals can be computed incrementally as more generalized loops are being produced. This allows to stop the algorithm at any step and presumably, the more time used, the better the solution. The “improvement if allowed more time” can be a desirable property for applications in approximate reasoning, (Zilberstein and Russell, 1996). Another way to extend the approach is to consider the search for loops as a *compilation* stage of the inference task, which can be done offline. Once all loops are retrieved and stored, the inference task would require much less computational cost to be performed.

During the development of this work another way of selecting generalized loops has been proposed (Chertkov and Chernyak, 2006) in the context of Low Density Parity Check codes. Their approach tries to find only a few *critical* simple loops, related with dangerous noise configurations that lead to Linear Programming decoding failure, and use them to modify the standard BP equations. Their method shows promising results for the LDPC domain, and can be applied to any general graphical model as well, so it would be interesting to compare both approaches.

There exists another type of loop correction methods that improves BP, which is quite different from the approach discussed here (Montanari and Rizzo, 2005; Parisi and Slanina, 2006; Mooij et al., 2007; Mooij and Kappen, 2007). Their argument is based on the cavity method. BP assumes that in the absence of variable  $i$ , the distribution of its Markov blanket factorizes over the individual variables. In fact, this assumption is only approximately true, due to the loops in the graph. The first loop correction is obtained by considering the network with variable  $i$  removed and estimating the correlations in the Markov blanket. This argument can be applied recursively, yielding the higher order loop corrections. Whereas TLSBP computes exactly the corrections of a limited number of loops, the cavity based approach computes approximately the corrections due to all loops. An in-depth comparison of the efficiency and accuracy of these approaches should be made.

As a final remark, we mention the relation of the loop series expansion with a similar method originated in statistical physics, namely, the high-temperature expansion for Ising models. This expansion of the partition function is similar to the one proposed by Chertkov and Chernyak, in the sense that every term has also a direct diagrammatic representation on the graph, although not in terms of generalized loops. Note however, that the loop expansion is relative to the BP result, contrary to the high-temperature expansion. Another difference is that the high temperature expansion is an expansion in a small parameter (the inverse temperature), whereas the loop expansion has no such small parameter. Finally, another related approach is the walk-sum framework for inference in certain Gaussian Markov Models (Malioutov et al., 2006), where means and covariances between any two nodes of the graph have an interpretation in terms of an expansion of walks in the graph. They also

show that Gaussian loopy BP has a walk-sum interpretation, computing all walks for the means but only a subset of walks for the variances.

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