

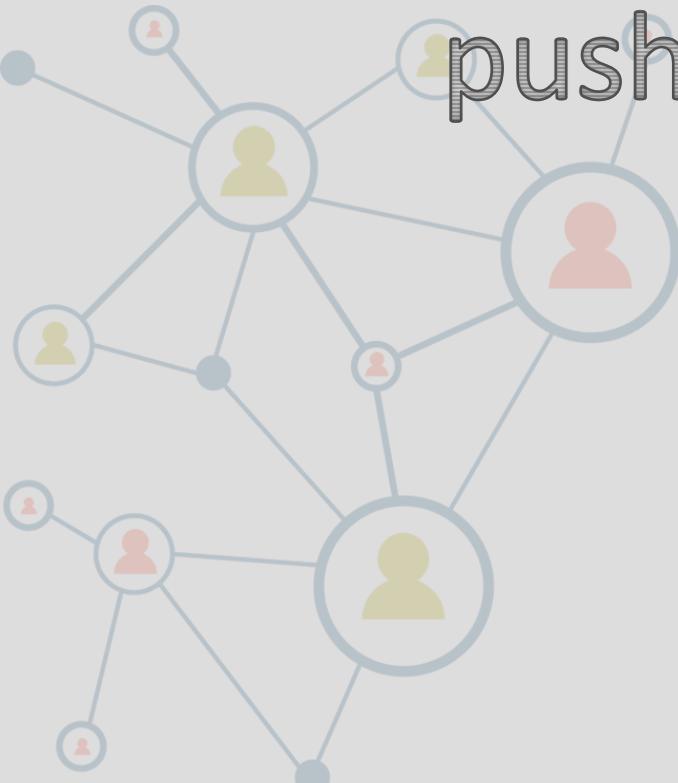


ISTITUTO ITALIANO
DI TECNOLOGIA
PATTERN ANALYSIS
AND COMPUTER VISION

Structured representations: pushing causality for visual data

Davide Talon

April 13th 2022



Agenda

Part 1

Causality 101

From statistical to causal models



The structural causal model

Identifiability problem



Part 2

High dimensional data

Linear and non-linear ICA

Disentanglement

The identifiability problem

Cross-pollination: causality and disentanglement



Part 3

Causal signals in Visual data

Causal signal for images

Causal visual datasets

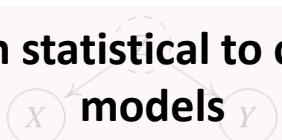


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Causal relationship

- **Cause-effect:** externally intervening the cause may change the effect, but not vice versa

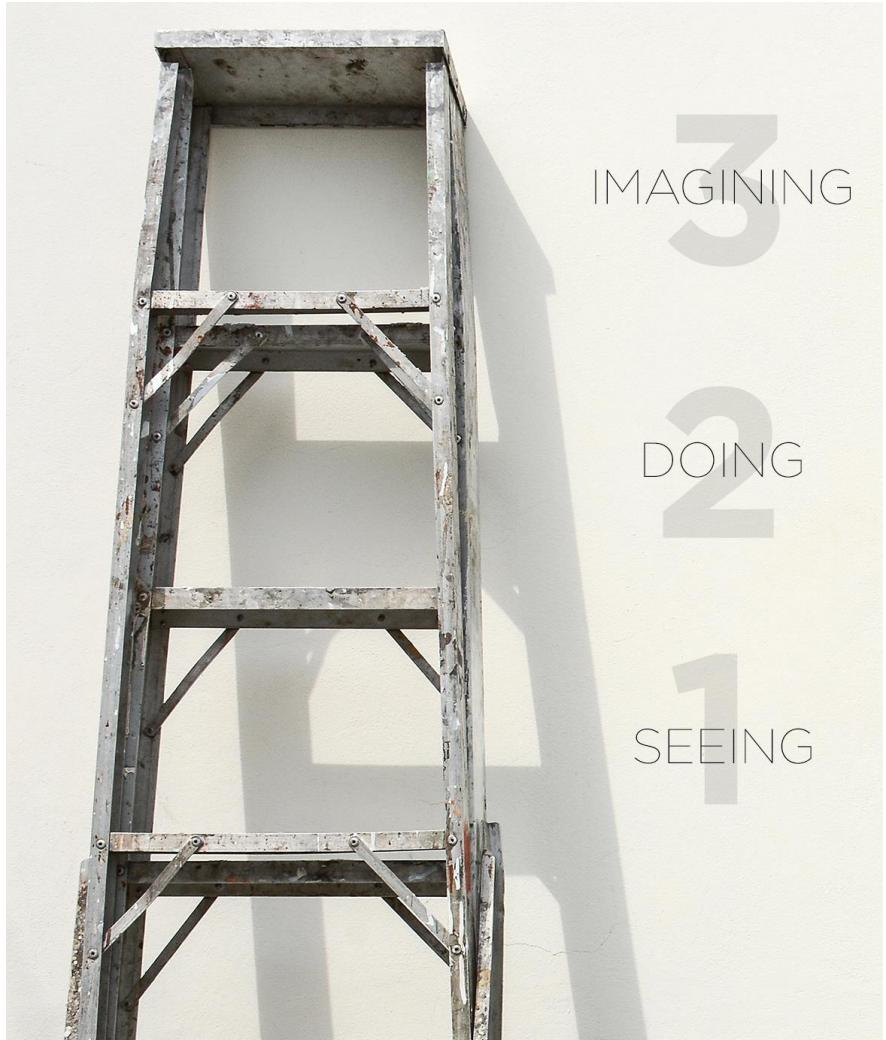


In pizza we trust

- Taste
- Ingredients
- Bakery
- Me - Davide :)

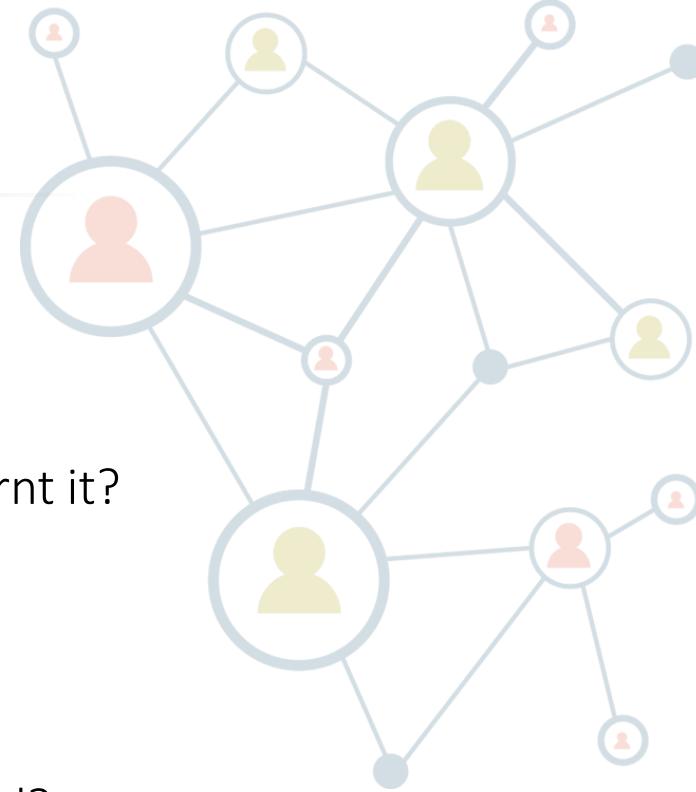


The ladder of causation



COUNTERFACTUAL

I baked it for 5' and burnt it out.
Had I baked for 3', would I have burnt it?



INTERVENTION

Let's skip mozzarella. Will it be good?

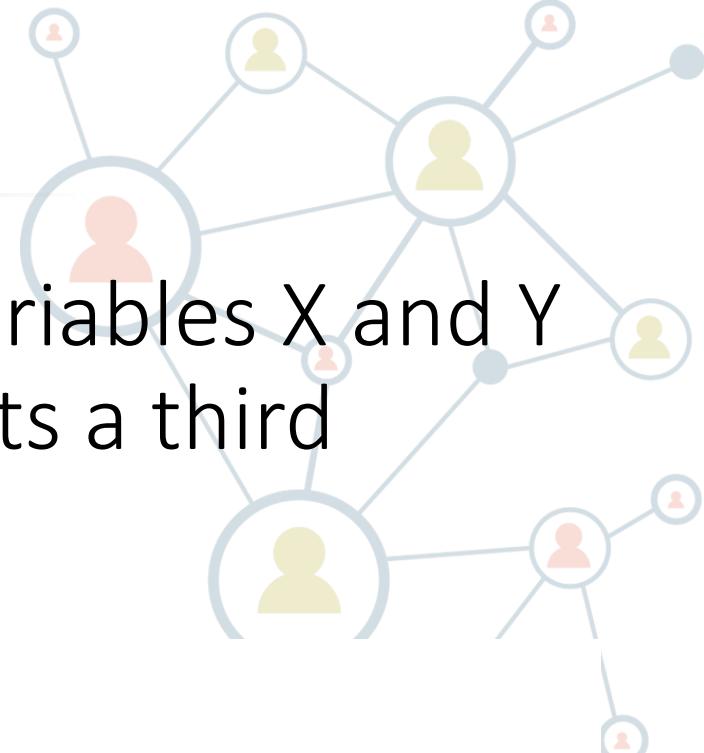
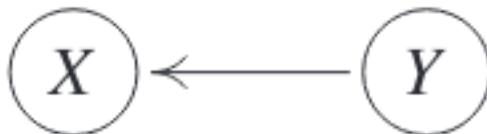
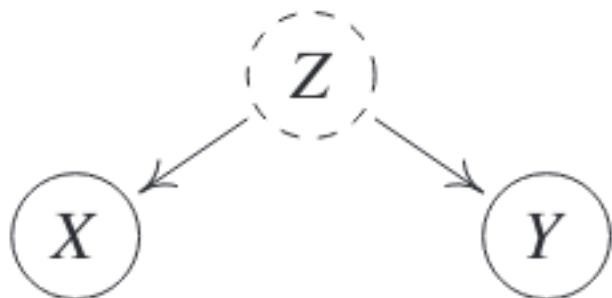
OBSERVATION

What does the color of edge tell me about how good it is?

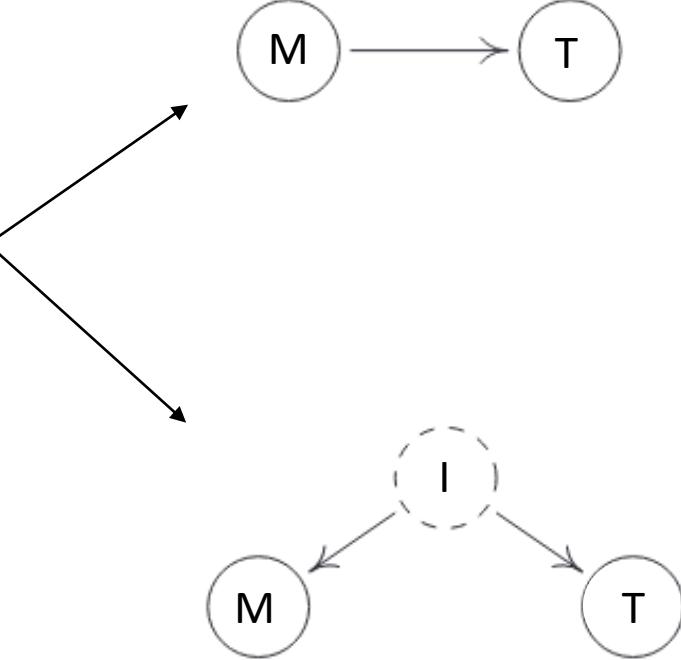
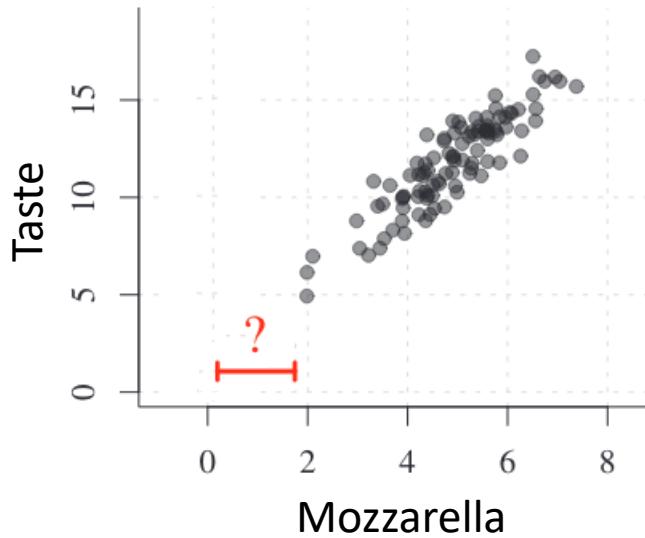
Adapted from Pearl and Mackenzie, "The book of why: the new science of cause and effect.", Penguin, 2019.

Common Cause principle

- **Common Cause principle:** if two random variables X and Y are statistically dependent, then there exists a third variable Z that causally influences both.

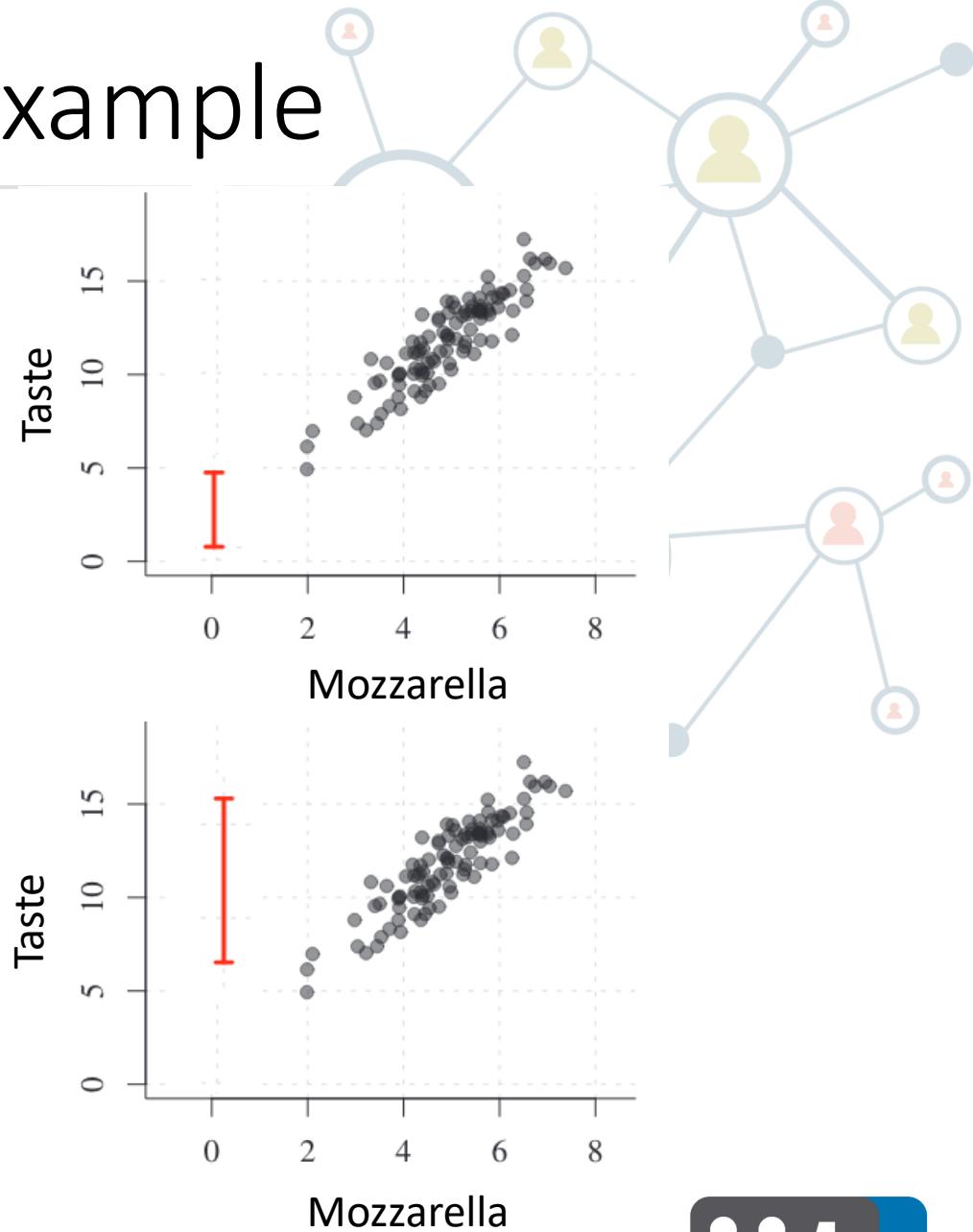


Common Cause principle: an example



- Confounder may coincide with one of the variables
- Statistical correlations: no interventional reasoning

Adapted from Peters, Jonas, et al. *Elements of causal inference: foundations and learning algorithms*. The MIT Press, 2017.



Structural Causal Models (SCMs)

- **Structural Causal Models:** a SCM $\mathfrak{C} = (\mathbf{S}, P_{\mathbf{N}})$ consists of a set \mathbf{S} of structural assignments

$$X_j = f_j(\mathbf{PA}_j, N_j), \quad j = 1, \dots, d$$

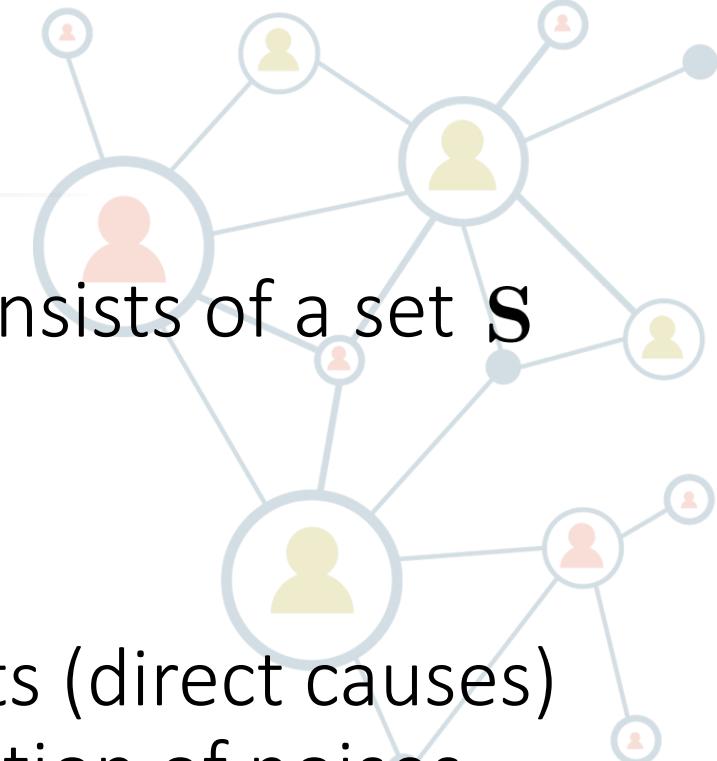
where $\mathbf{PA}_j \subseteq \{X_1, \dots, X_d\} \setminus X_j$ are the parents (direct causes) of X_j and $P_{\mathbf{N}}$ is the jointly independent distribution of noises.

$$X_1 = N_{X_1}$$

$$Y = X_1 + N_Y$$

$$X_2 = Y + N_{X_2}$$

$$N_{X_1}, N_Y \sim \mathcal{N}(0, 1), N_{X_2} \sim \mathcal{N}(0, 0.1)$$



SCM: properties

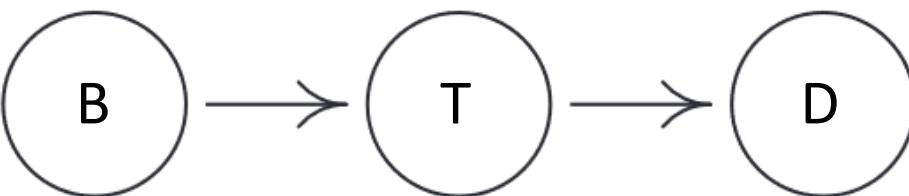
- **Entailed distribution:** an SCM \mathcal{E} defines a unique distribution over variables X_1, \dots, X_d
 - **Entailed graph:** an SCM entails a graph \mathcal{G} obtained by drawing a node for each observable X_j and a direct edge from parents PA_j to X_j

$$X_B = N_B$$

$$X_T = X_B + N_T$$

$$X_D = X_T + N_D$$

$$N_B, N_T \sim \mathcal{N}(0, 1), N_D \sim \mathcal{N}(0, 0.1)$$

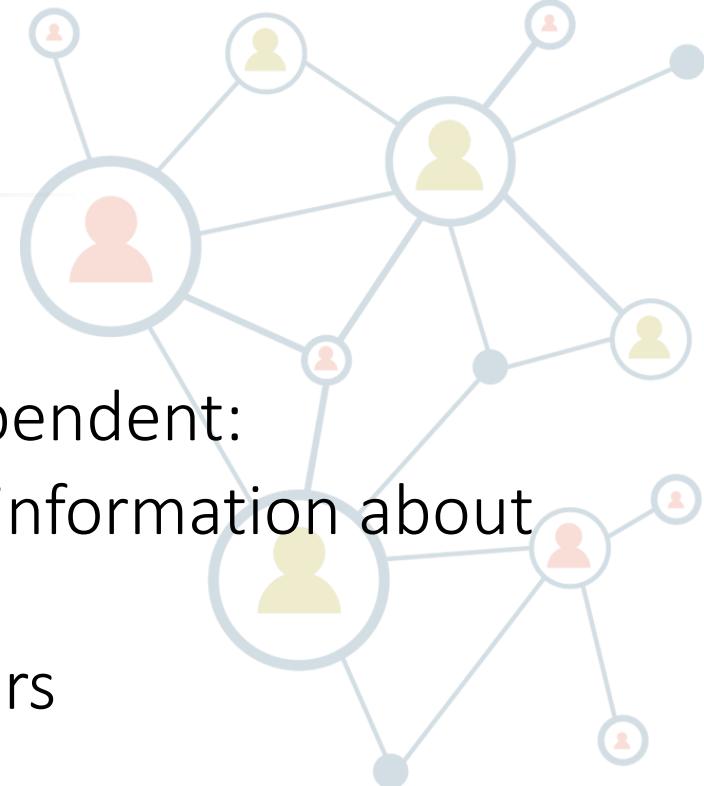
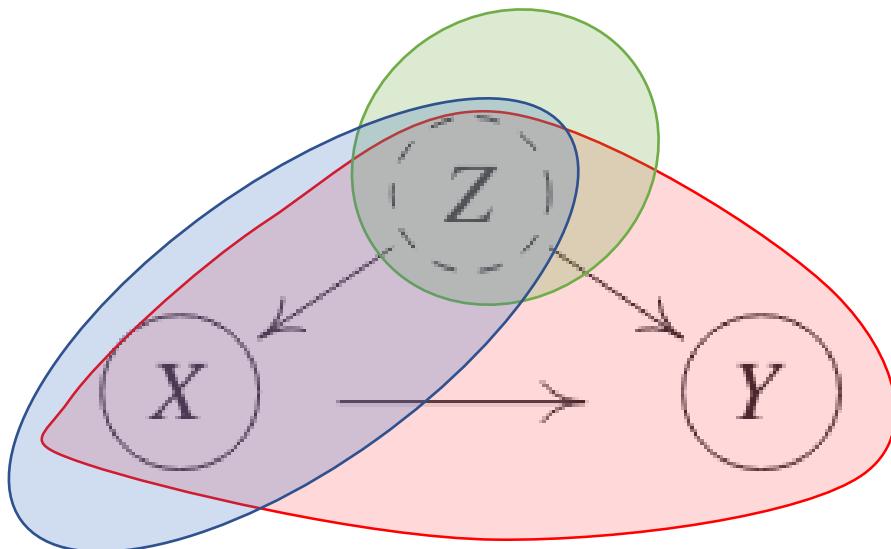


B - Baking, T - Taste, D - Davide



Independent Causal Mechanisms

- A structural assignment is called mechanism
- Thanks to independence of noise, functionals are independent:
 - Knowledge about one mechanism does not convey information about others
 - Intervening on one mechanism does not effect others



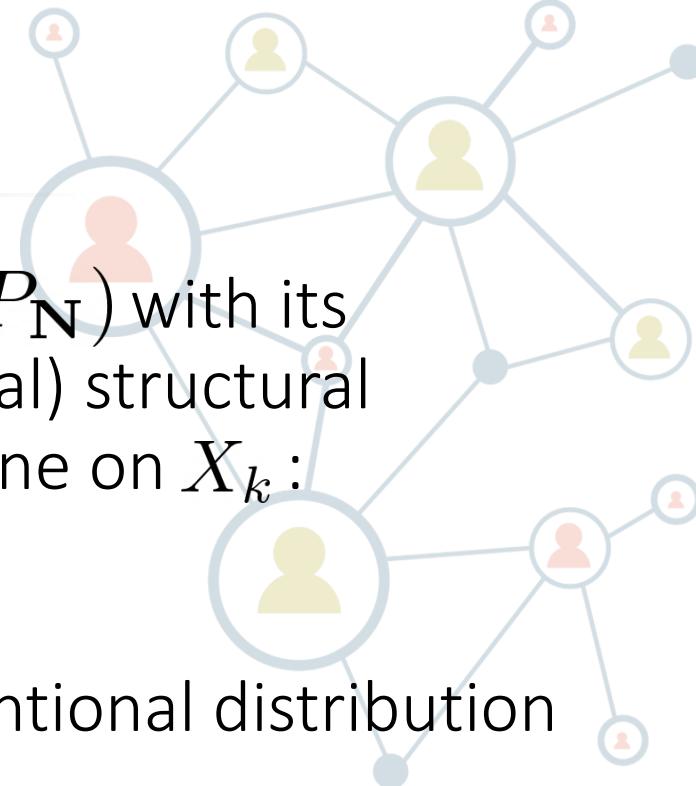
SCM: do-interventions

- **Interventional distribution:** Consider an SCM $\mathfrak{C} = (\mathbf{S}, P_{\mathbf{N}})$ with its entailed distribution $P_{\mathbf{X}}^{\mathfrak{C}}$. We can replace one (or several) structural assignments to obtain a new SCM. Suppose we intervene on X_k :

$$\tilde{X}_k = \tilde{f}(\mathbf{PA}_k, \tilde{N}_k)$$

the entailed distribution of the new SCM is the interventional distribution

$$P_{\mathbf{X}}^{\tilde{\mathfrak{C}}} = P_{\mathbf{X}}^{\mathfrak{C}; do(X_k = \tilde{X}_k)}$$



Causal model and interventions

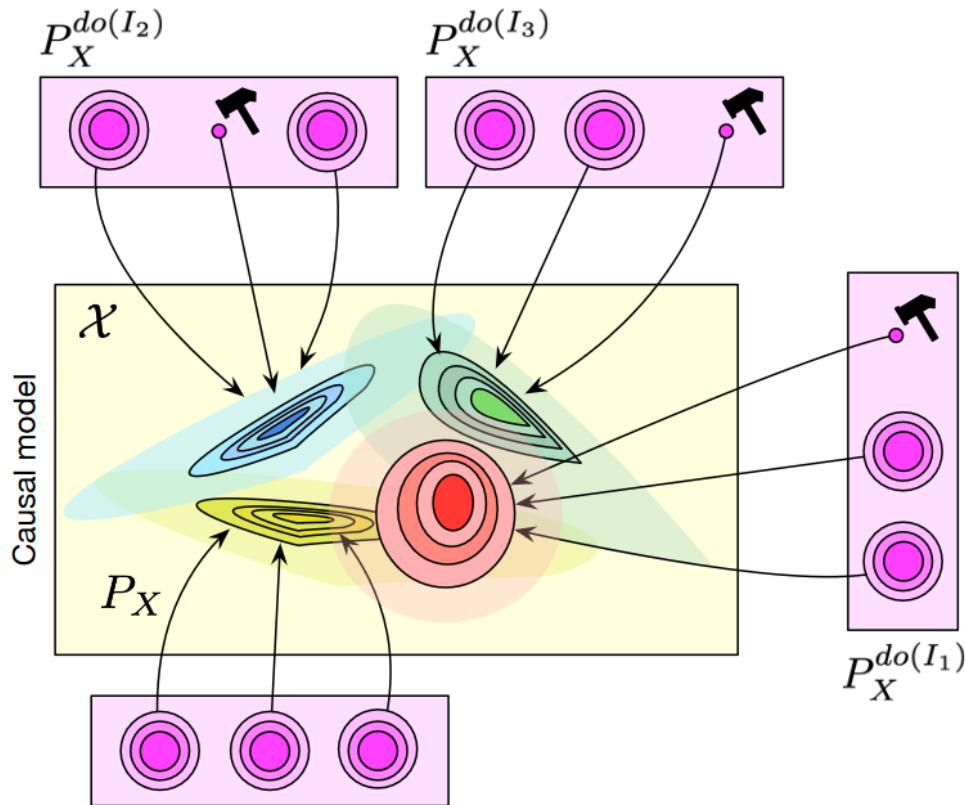
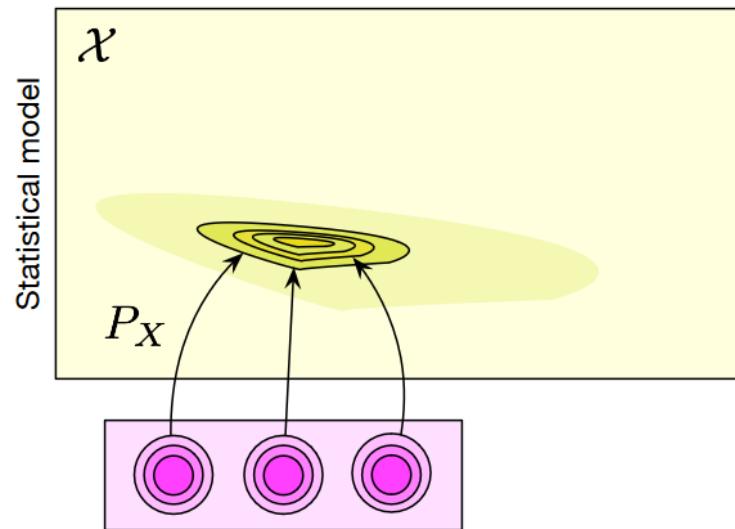
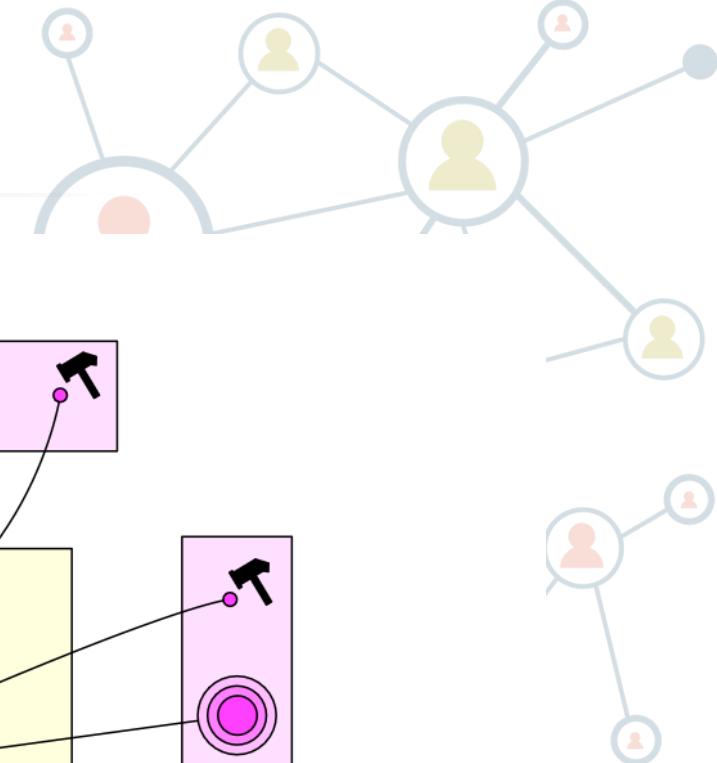


Fig. 1. Difference between statistical (left) and causal models (right) on a given set of three variables. While a statistical model specifies a single probability distribution, a causal model represents a set of distributions, one for each possible intervention (indicated with a ↯ in the figure).



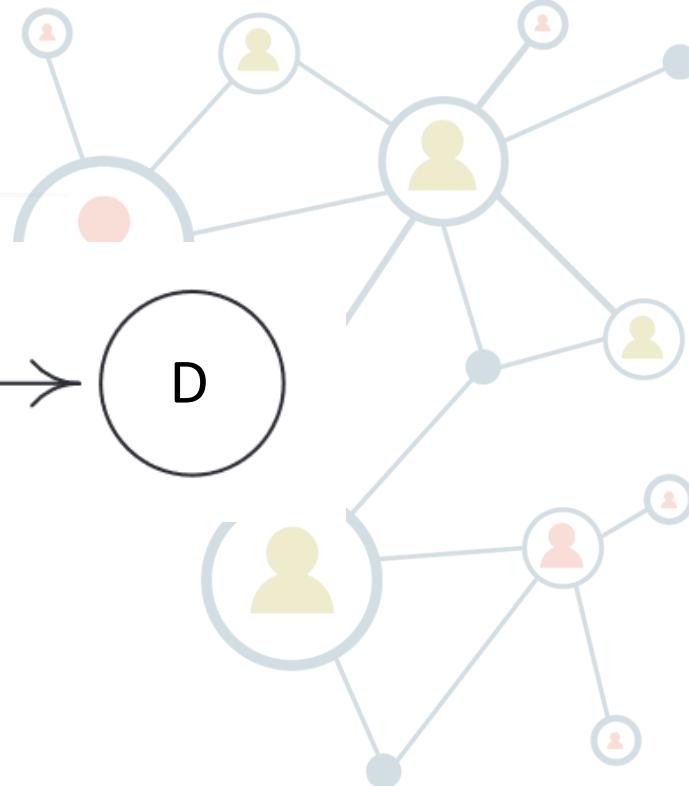
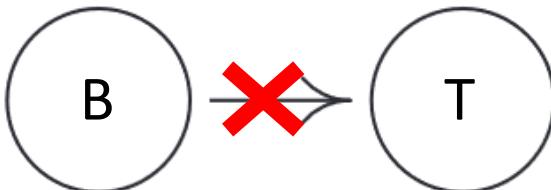
Do-interventions in practice

$$X_B = N_B$$

$$X_T = c$$

$$X_D = c + N_D$$

$$N_B, N_T \sim \mathcal{N}(0, 1), N_D \sim \mathcal{N}(0, 0.1)$$

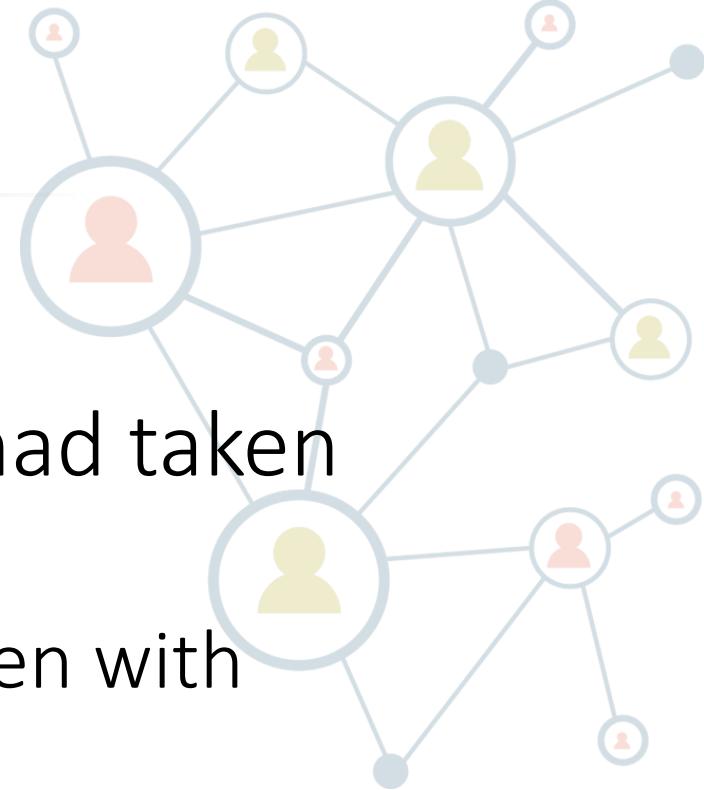
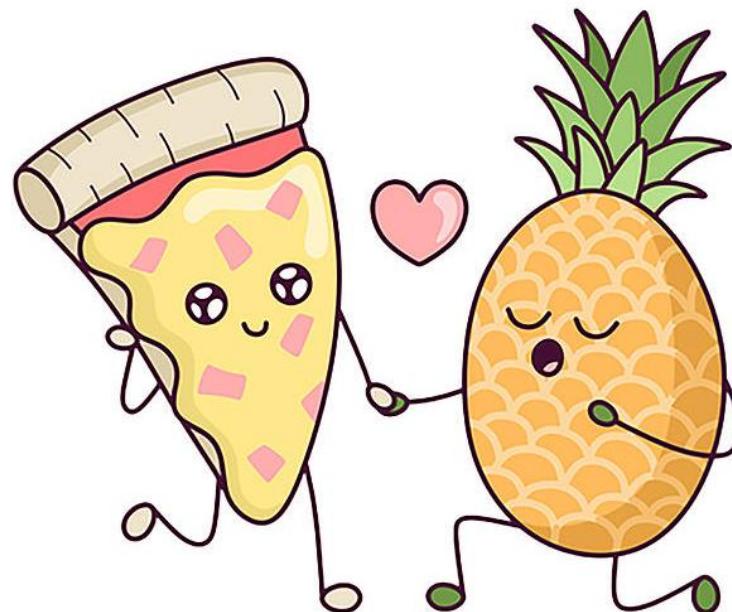


- Detach the intervened variable. Assign it an arbitrary value, independently from causes.
- Do-intervention \neq conditioning:

$$P_T^{\mathfrak{C}; do(D:=d)}(t) = P_T^{\mathfrak{C}}(t) \neq P_T^{\mathfrak{C}}(t \mid D = d)$$

Counterfactuals

- Counter-fact: something not happen
- Given a fact, what would have been if we had taken another choice?
 - e.g., the pizza is good, what would have it been with pineapple?



SCM: Counterfactuals

- **Counterfactuals:** Consider an SCM $\mathfrak{C} = (\mathbf{S}, P_N)$ over observables \mathbf{X} . Given some observation \mathbf{x} , we define the counterfactual model as the SCM

$$\mathfrak{C}_{\mathbf{X}=\mathbf{x}} = (\mathbf{S}, P_N^{\mathfrak{C}|\mathbf{X}=\mathbf{x}})$$

with $P_N^{\mathfrak{C}|\mathbf{X}=\mathbf{x}} = P_N|\mathbf{X}=\mathbf{x}$.

- Counterfactual statements are do-interventions in the counterfactual SCM

$$P_Z^{\mathfrak{C}|\mathbf{X}=\mathbf{x}; do(Y:=c)}$$



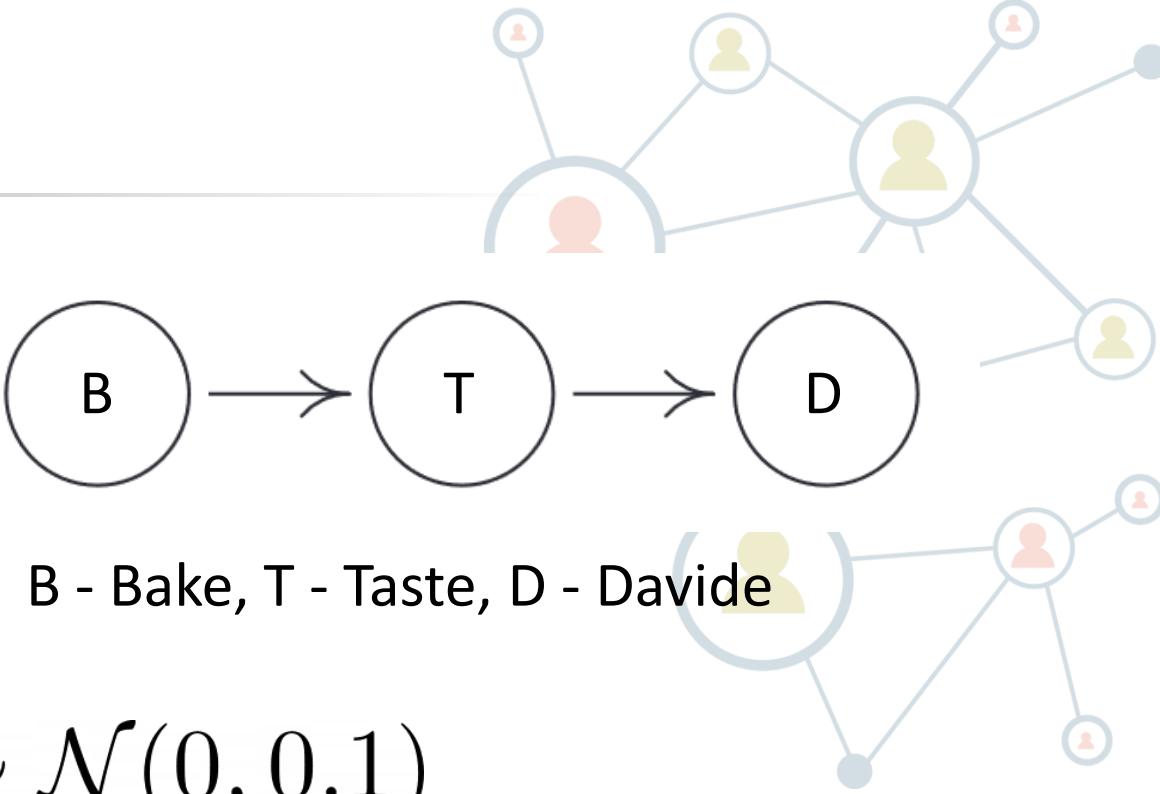
Counterfactuals in practice

$$X_B = N_B$$

$$X_T = X_B + N_T$$

$$X_D = X_T + N_D$$

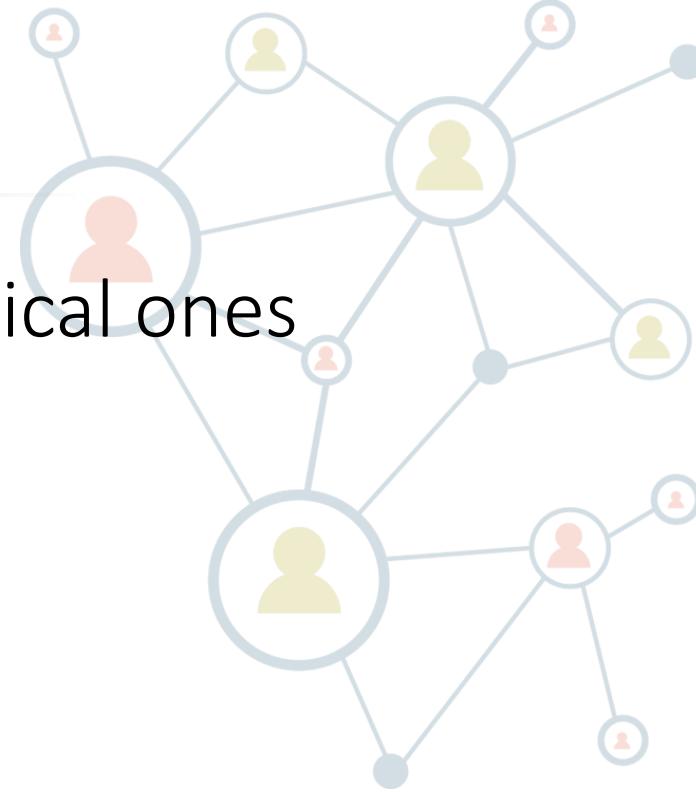
$$N_B, N_T \sim \mathcal{N}(0, 1), N_D \sim \mathcal{N}(0, 0.1)$$



- Counterfactual: given the fact that $\mathbf{X} = \mathbf{x}$, what would D have been, had T been set to 0?
 1. Compute exogenous
 2. Apply the intervention

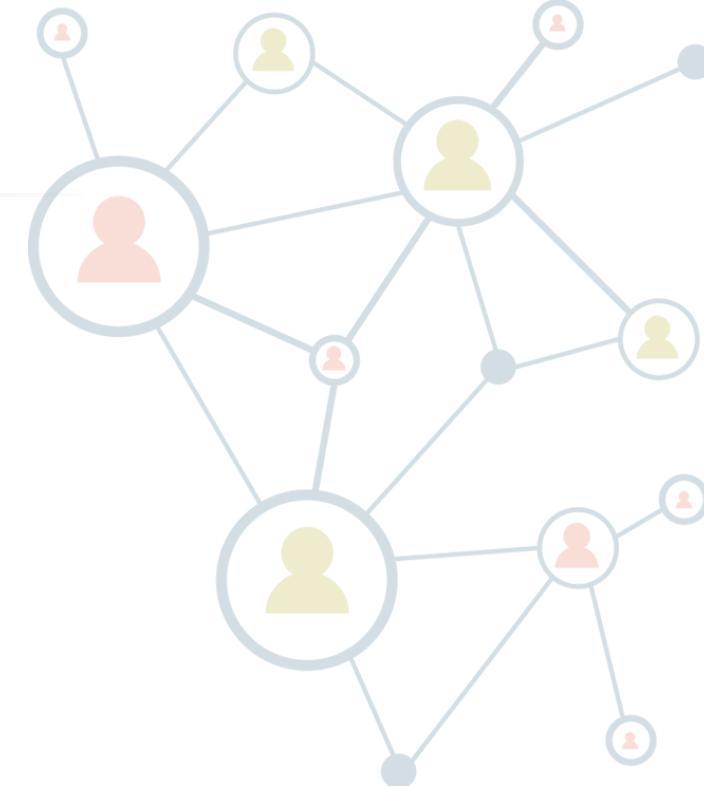
Long story short

- Causal models are more informative than statistical ones
- Causal models entail a set of distributions:
 - Observational distribution
 - Interventional distribution
 - Counterfactual distribution



What we will see

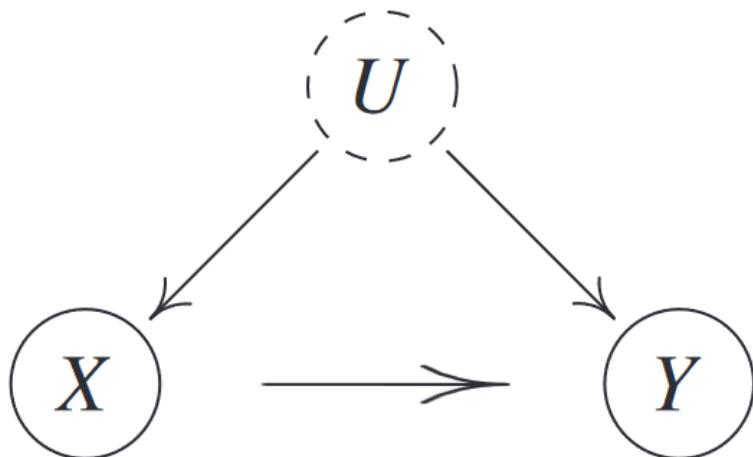
- The confounding problem
- Learning from observational data
- Representative methods from causal learning



Confounding

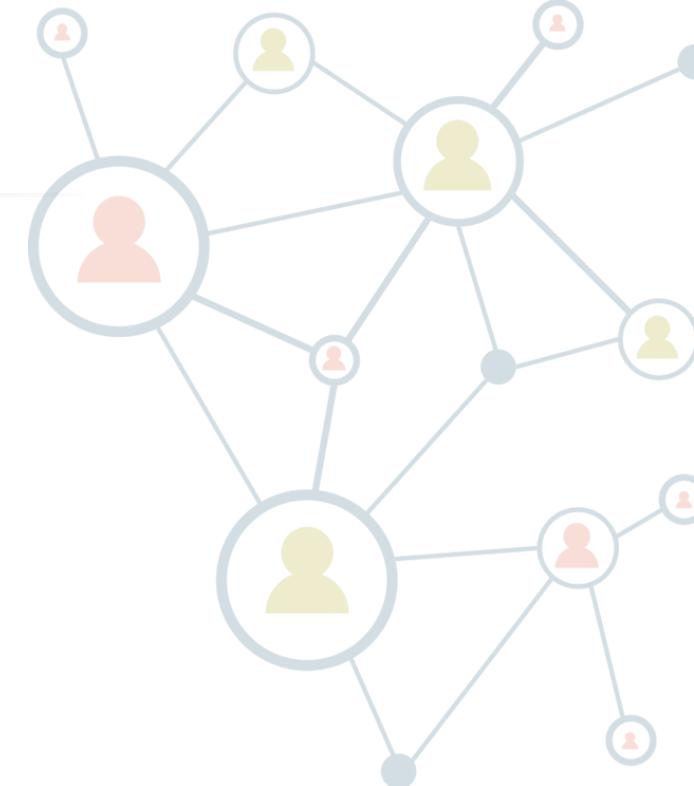
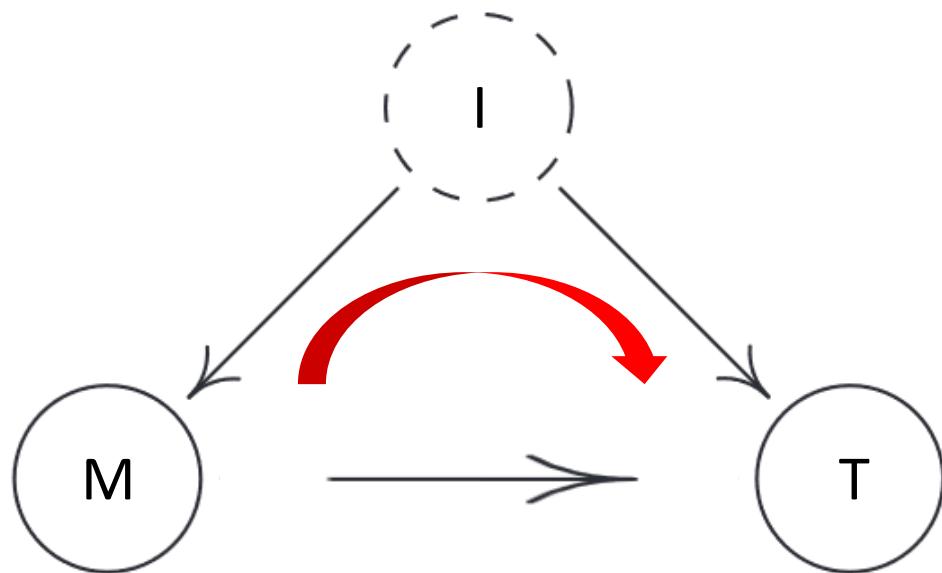
- Confounding: consider an SCM \mathfrak{C} with direct path from X to Y . The causal effect from X to Y is confounded if

$$p^{\mathfrak{C}; do(X:=x)}(y) \neq p^{\mathfrak{C}}(y \mid x)$$



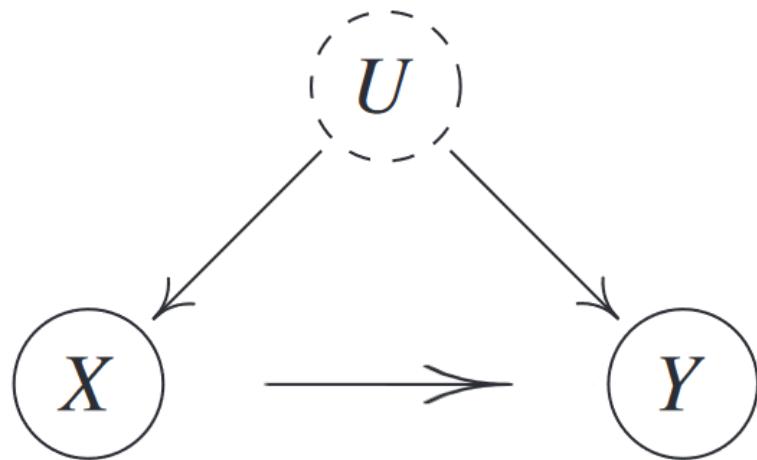
Confounding in practice

$$p^{\mathfrak{C}; do(M:=m)}(t) \neq p^{\mathfrak{C}}(t \mid m)$$



Cause effects discovery

- Confounding is a serious problem: cannot evaluate cause-effect without confounder control.



- Gold standard: randomized interventions. Randomly intervene on the cause and observe eventual effects.

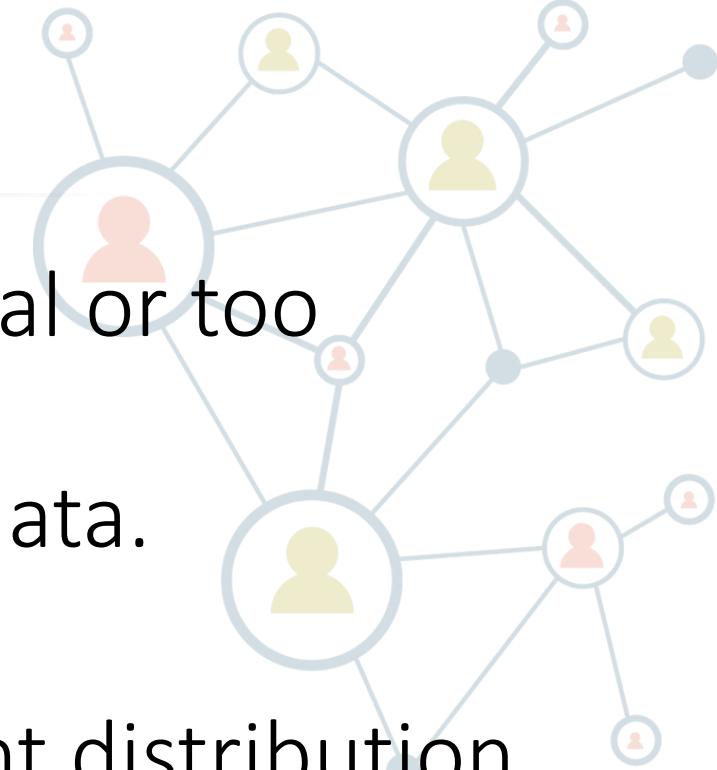


Cause effects discovery

- Randomized interventions may be unethical or too expensive.
- Learn a causal model from observational data.
- **Theorem (non-identifiability):** for every joint distribution $P_{X,Y}$ of two real value variables, there is a SCM

$$Y = f_Y(X, N_Y)$$

with X and N_Y independent.

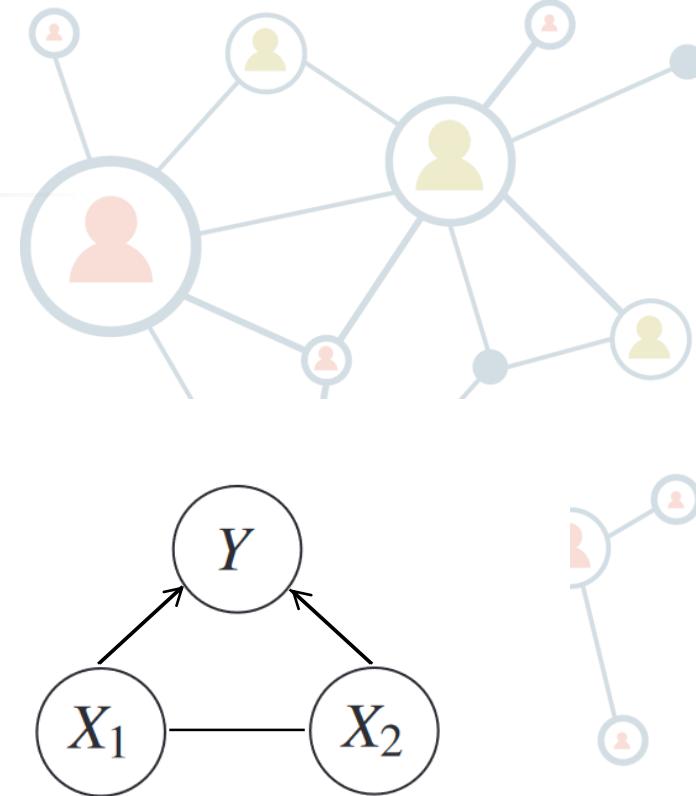


Inductive Causation Algorithm

Input: a faithful distribution

Output: equivalence class graph

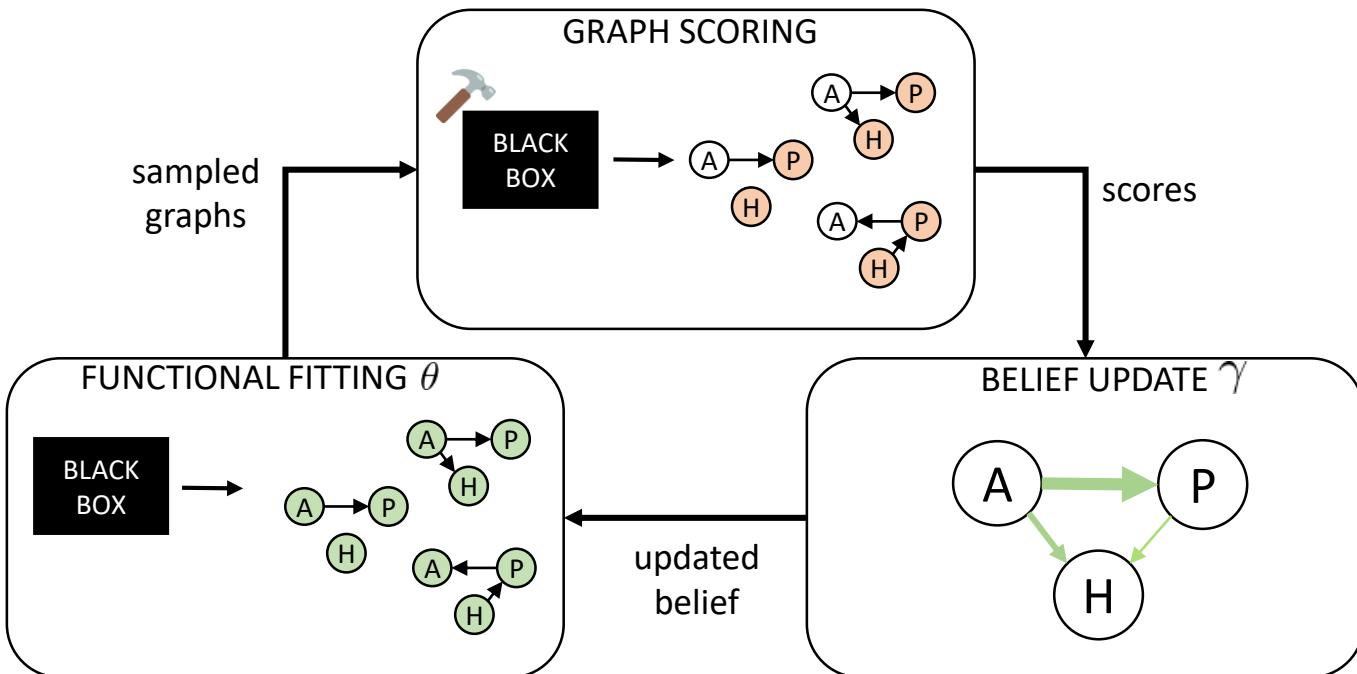
1. For each pairs of variables seek for the set rendering them independent. If no set exists, then they are connected
2. For each pair of non-adjacent variables with a common neighbor c , check if conditioning on c makes them independent. If not set the direction of edges
3. Orient as many edges as possible, e.g., avoid directed cycles



Structural Discovery from Interventions

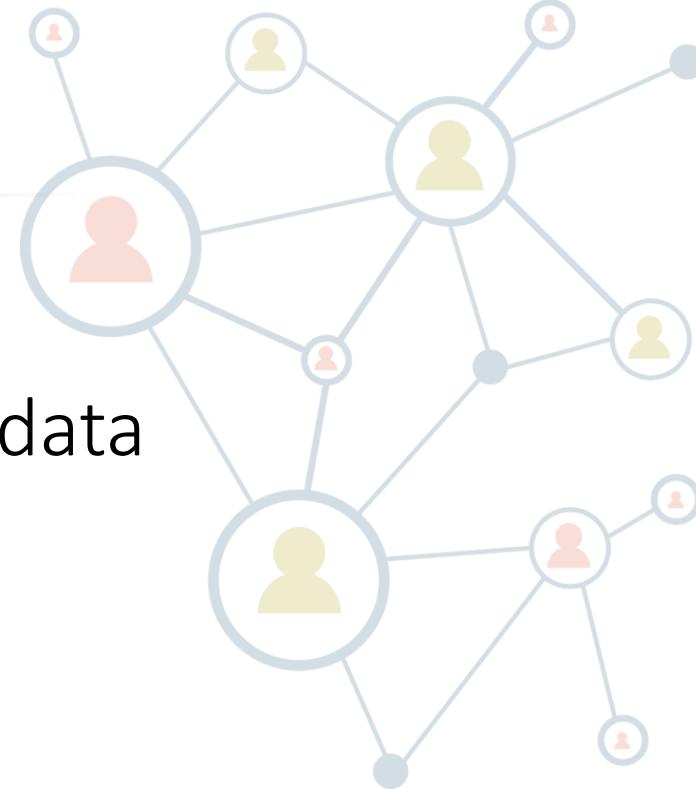


- Black-box model with unknown interventions
 - Iterative score-based optimization
1. Fit functional parameters θ on observational data
 2. Draw different causal graphs based on the current belief
 3. Score mechanisms on interventional data obtained from the black-box model
 4. Update current belief γ according to scores and back to (1)



Long Story Short

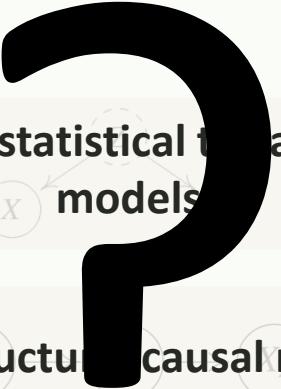
- Confounding: correlation is not causation
- Cannot learn causal models from observational data
- Representative methods:
 - Conditional independence
 - Score-based



Any questions?

Part 1

Causality 101



From statistical to causal models

The structure of causal model

Identifiability problem



Part 2

High dimensional data



Linear and non-linear ICA

Disentanglement



The identifiability problem

Cross-pollination: causality and disentanglement



Part 3

Causal signals in Visual data



Causal signal for images

Causal visual datasets



Moving on

- So far, high-level causal variables
- Causal variables not readily available
- How to find them?



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Part 2

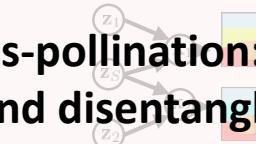
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Part 3

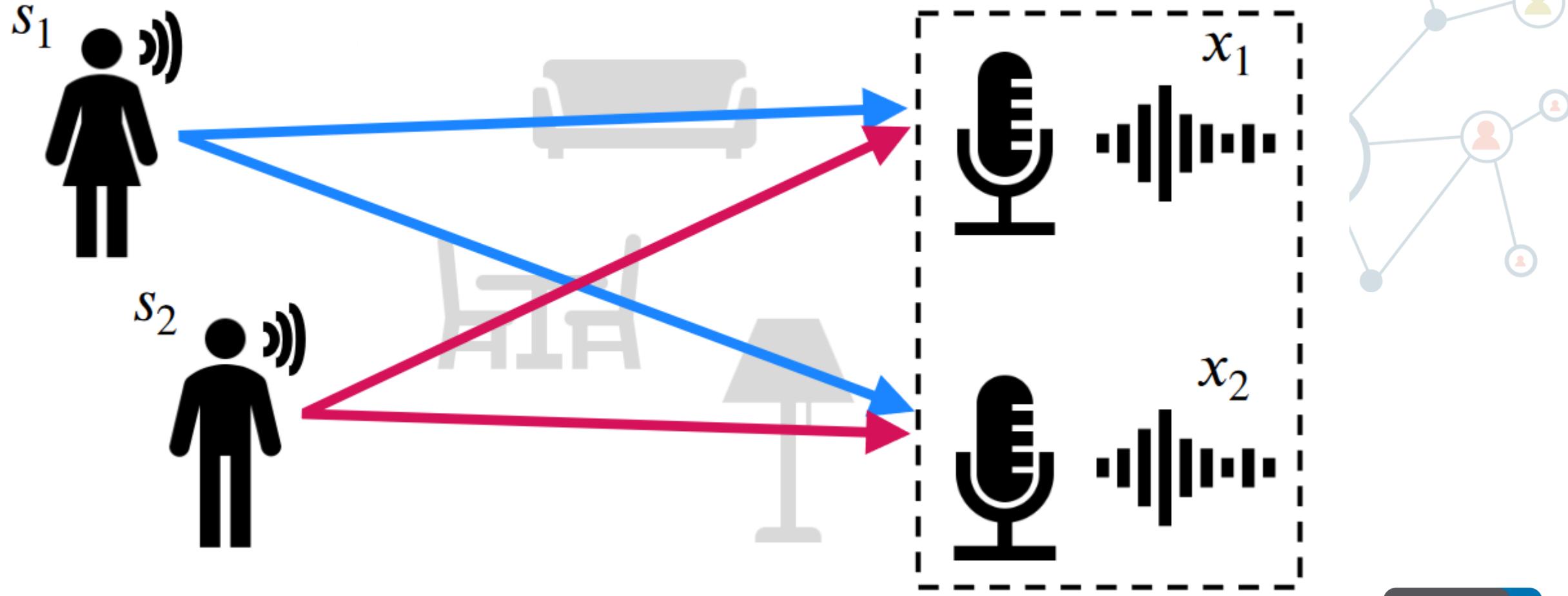
Causal signals in Visual data

Causal signal for images

Causal visual datasets



The cocktail party problem

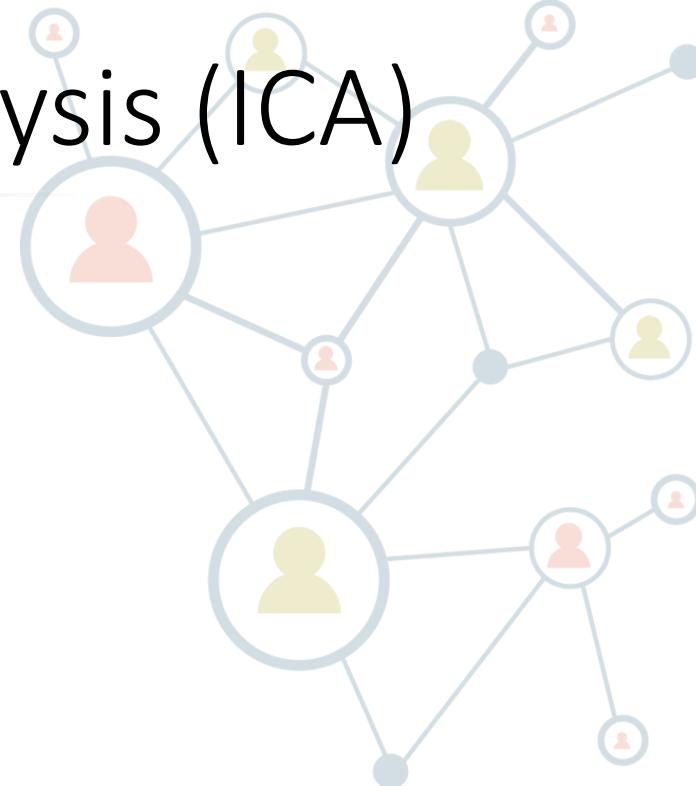


Adapted from Gresele, Luigi, et al. "Independent mechanism analysis, a new concept?." *NeurIPS*, 2021.

Linear Independent Component Analysis (ICA)

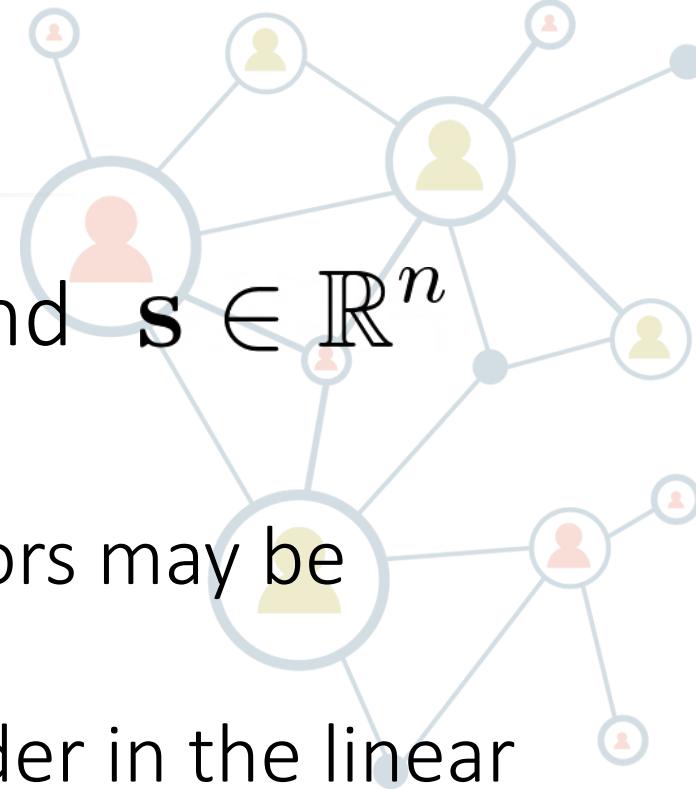
- Independent latent components $\mathbf{s} \in \mathbb{R}^n$
- Observations $\mathbf{x} \in \mathbb{R}^n$
- Mixing matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$
- Generative model:

$$\mathbf{x} = \mathbf{As}$$



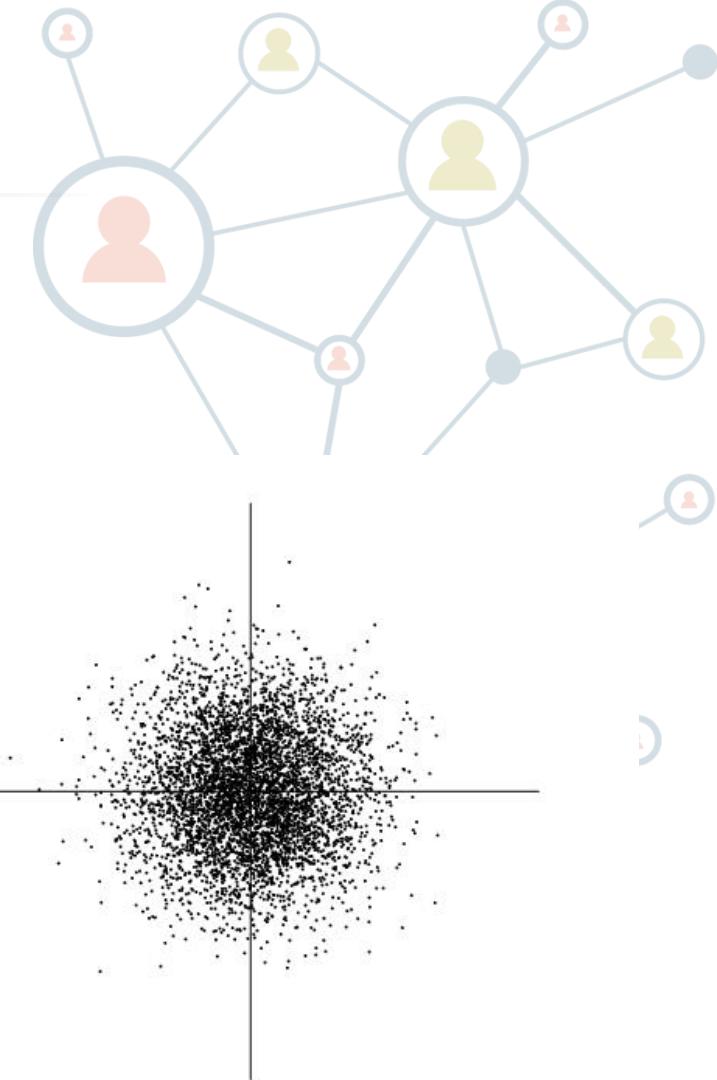
Ambiguities of linear ICA

- In $\mathbf{x} = \mathbf{As}$, estimate both $\mathbf{A} \in \mathbb{R}^{n \times n}$ and $\mathbf{s} \in \mathbb{R}^n$
- We cannot determine:
 - Variances of components: multiplicative factors may be canceled by A
 - Order of components: we can change the order in the linear combination



Non identifiability of Gaussian case

- Assume orthogonal mixing matrix \mathbf{A} (unit eigenvalues), e.g., rotation matrix
- Gaussian components with unit variance \mathbf{S}
- Observations $\mathbf{x} = \mathbf{As}$ are Gaussian and symmetric
- Observations do not expose information about \mathbf{A}



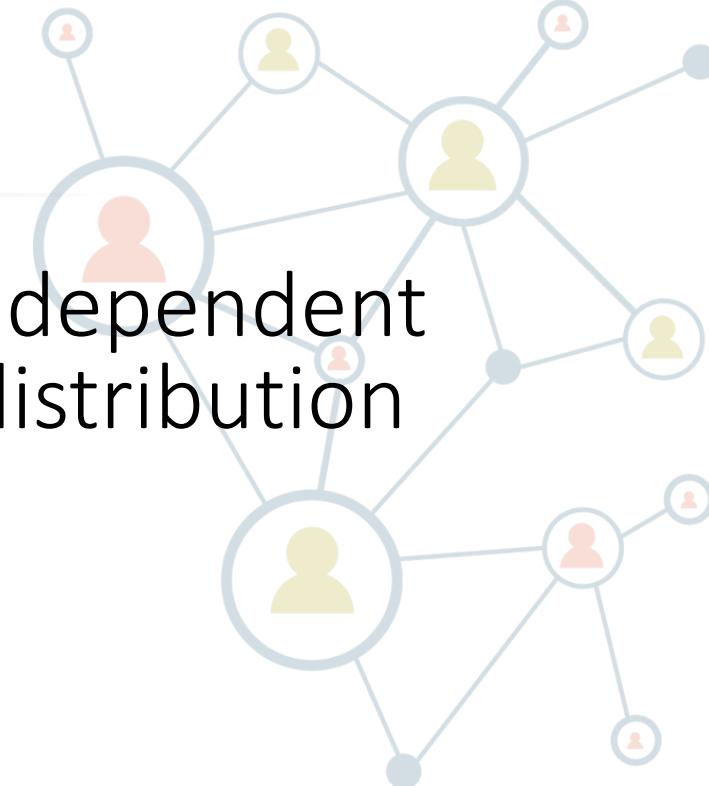
Hyvärinen, Aapo, and Erkki Oja. "Independent component analysis: algorithms and applications." *Neural networks*, 2000.

Principles of ICA estimation

- Central limit theorem (informal): sum of independent random variables tends toward Gaussian distribution
- Consider a linear combination of x_i :

$$y = \mathbf{w}^T \mathbf{x} = \sum_i w_i x_i$$

- Rewrite $\mathbf{z} = \mathbf{A}^T \mathbf{w}$
- Then: $y = \mathbf{w}^T \mathbf{x} = \mathbf{w}^T \mathbf{A}\mathbf{s} = \mathbf{z}^T \mathbf{s}$
- Least gaussianity: y corresponds to s_i



Non-linear ICA

- Independent latent components $\mathbf{s} \in \mathbb{R}^n$

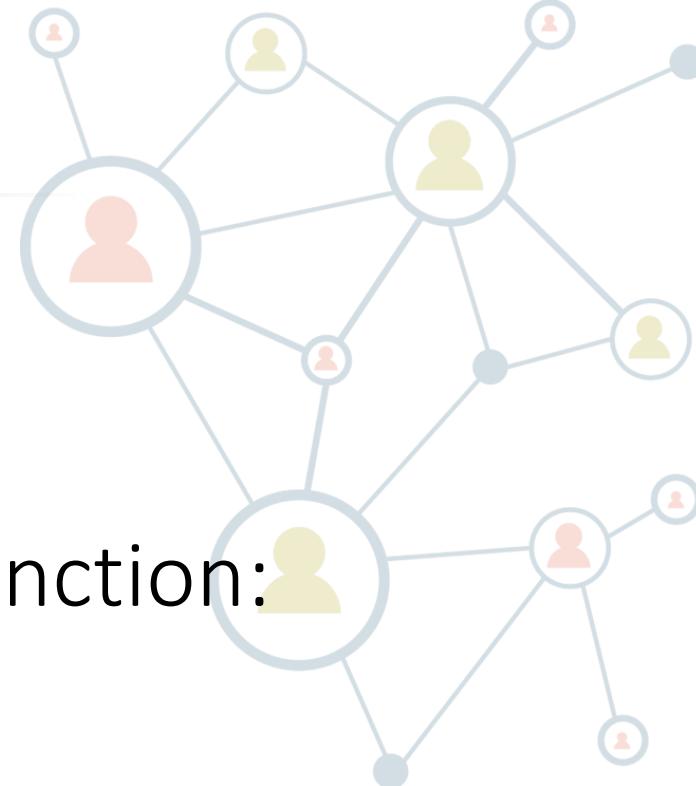
- Observations $\mathbf{x} \in \mathbb{R}^n$

- Smooth and invertible non linear mixing function:

$$f : \mathbb{R}^d \rightarrow \mathbb{R}^d$$

- Generative model:

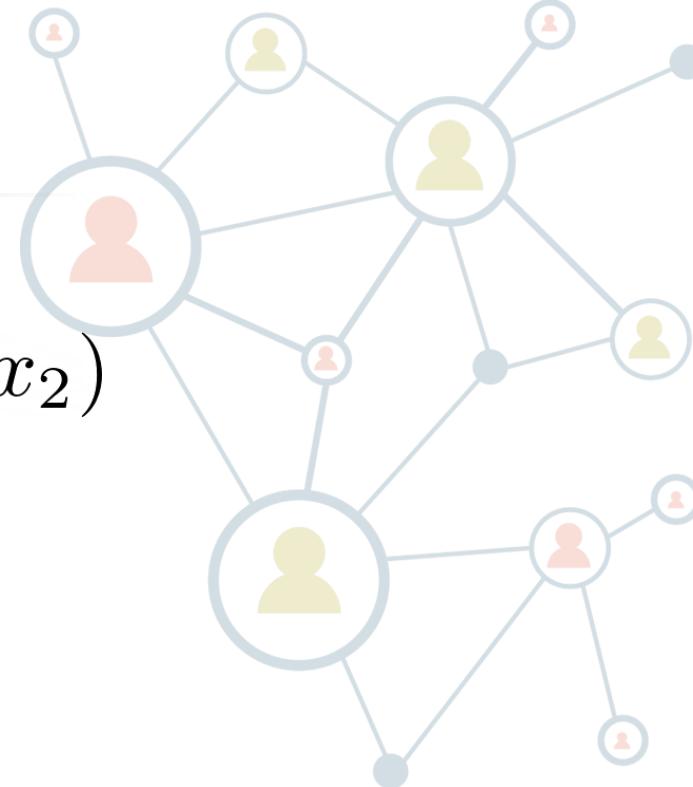
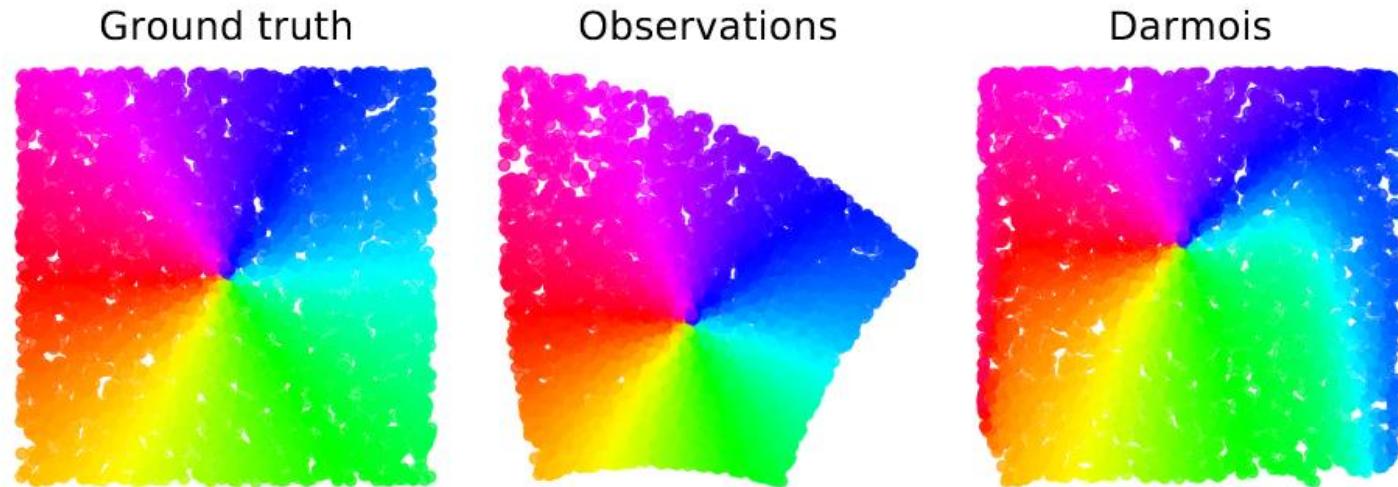
$$\mathbf{x} = f(\mathbf{s})$$



The identifiability problem

- For any x_1, x_2 we can always construct $y = g(x_1, x_2)$ independent of x_1 as

$$g(\xi_1, \xi_2) = P(x_2 \leq \xi_2 | x_1 = \xi_1)$$



Hyvärinen and Pajunen. "Nonlinear independent component analysis: Existence and uniqueness results." *Neural networks*, 1999.

Solving non-linear ICA with supervision

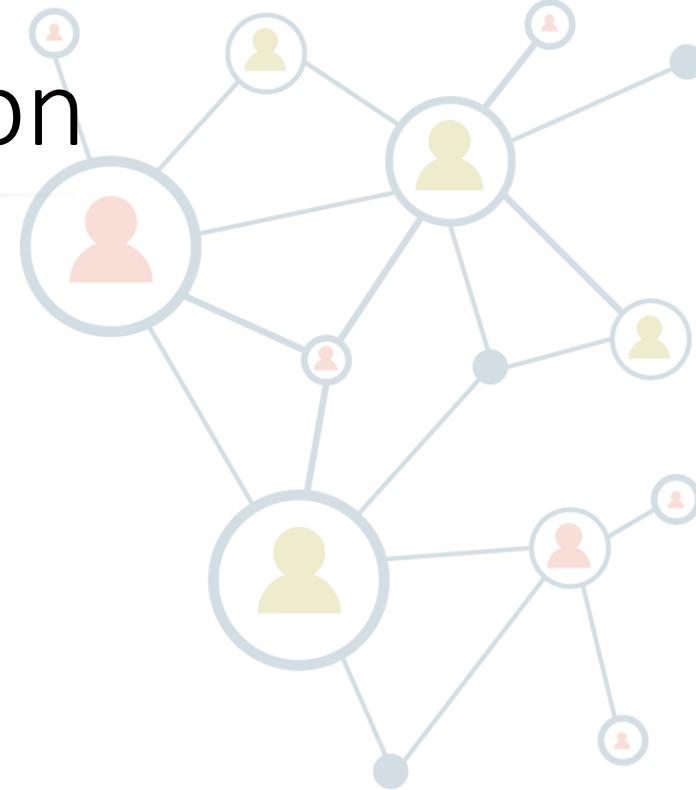
- Consider the auxiliary supervision \mathbf{u} s.t.

$$p(\mathbf{s} \mid \mathbf{u}) = \prod_{i=1}^n p_i(s_i \mid \mathbf{u})$$

- Train a NN to distinguish

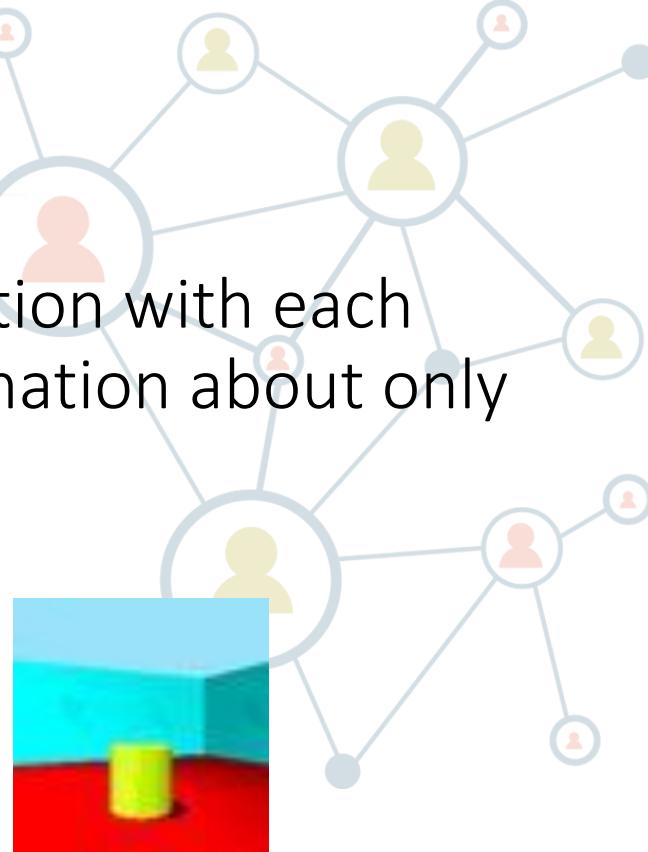
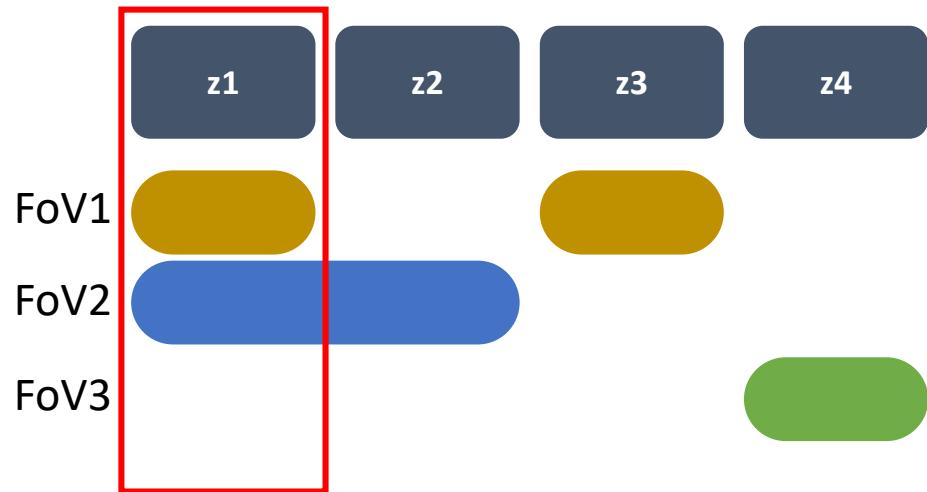
$$\tilde{\mathbf{x}} = (\mathbf{x}, \mathbf{u}) \quad vs. \quad \tilde{\mathbf{x}}^* = (\mathbf{x}, \mathbf{u}^*)$$

- Under strong variability assumption: identification



Problem Statement

- Disentanglement: low-dimensional sufficient representation with each coordinate (or a subset of coordinates) containing information about only one factor



- No established definition

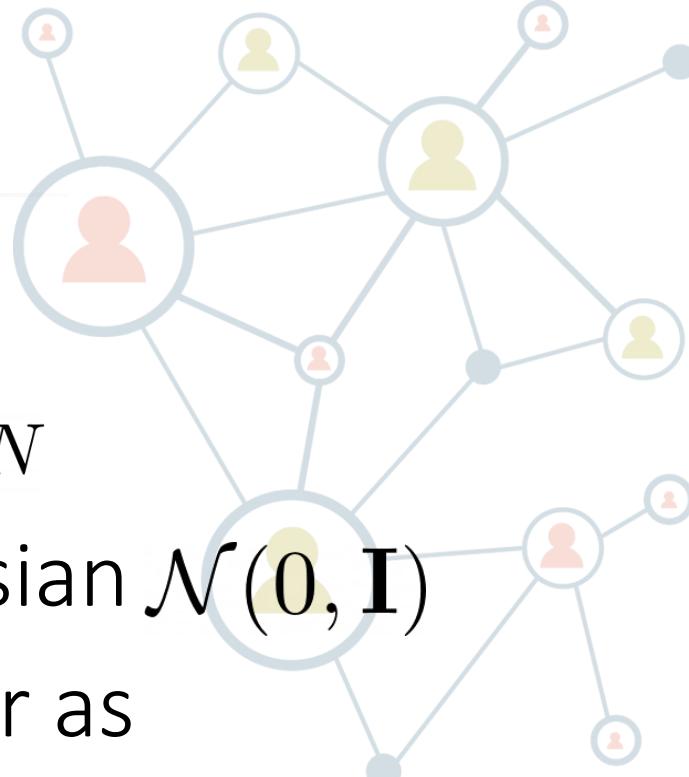
Disentanglement: Beta-VAE

- Latent variables model:

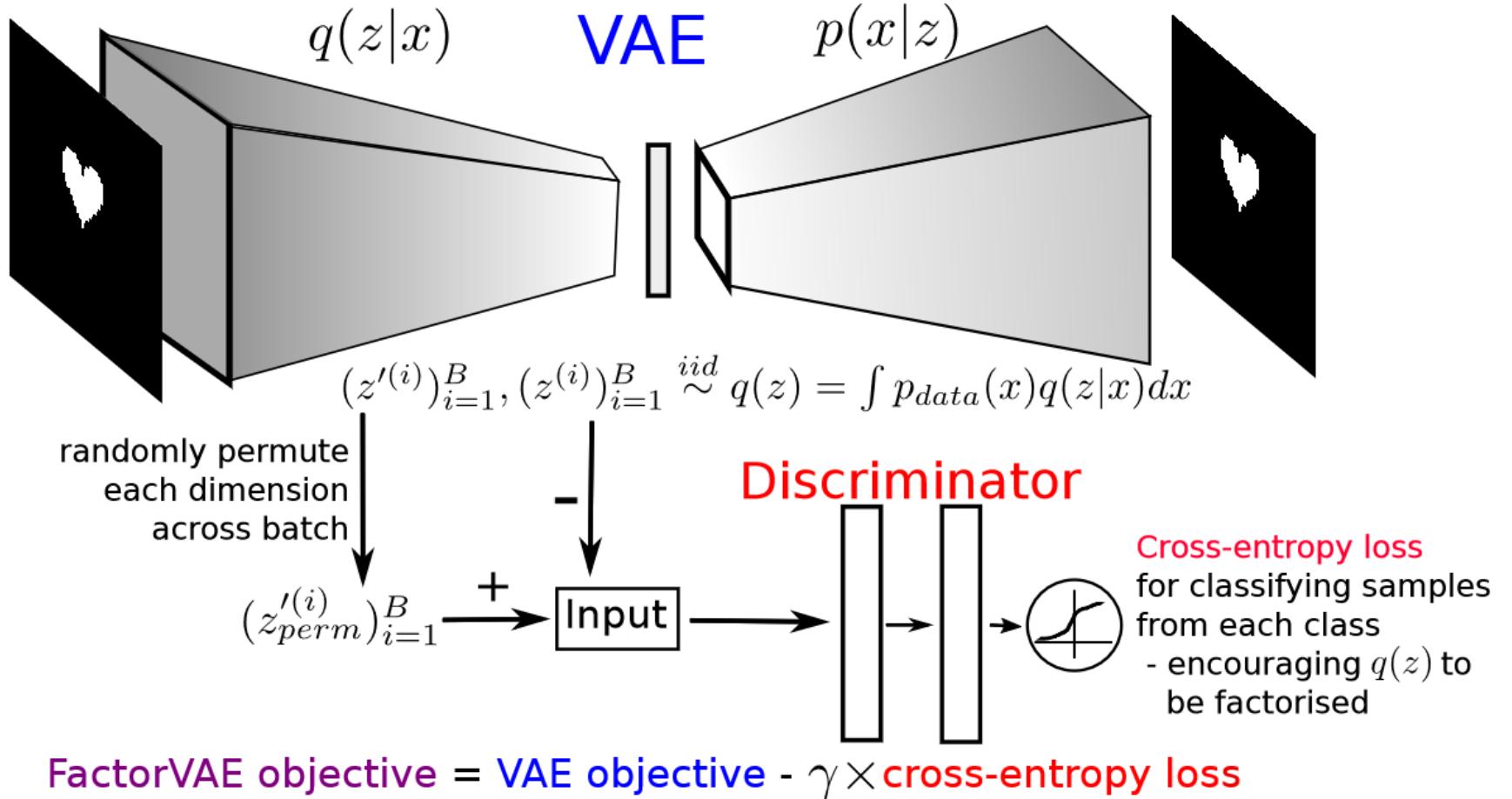
$$\mathbf{z}^{(i)} \sim p(\mathbf{z}), \mathbf{x}^{(i)} \sim p(\mathbf{x}|\mathbf{z}), \quad i = 1, \dots, N$$

- Prior over latents: centered isotropic Gaussian $\mathcal{N}(\mathbf{0}, \mathbf{I})$
- Reconstruction task with the Gaussian prior as regularization:

$$\max_{\phi, \theta} \mathbb{E}_{q_\phi(\mathbf{z}|\mathbf{x})} [\log p_\theta(\mathbf{x} \mid \mathbf{z})] - \beta D_{KL}[q_\phi(\mathbf{z} \mid \mathbf{x}) \parallel \mathcal{N}(0, \mathbf{I})]$$

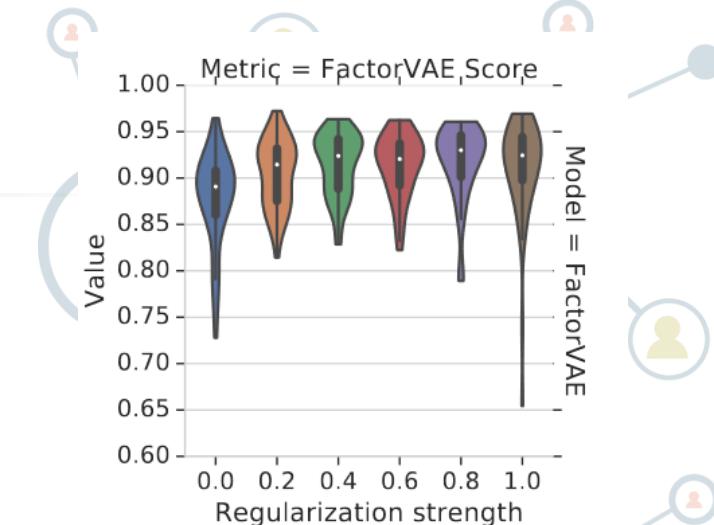


Disentanglement: factorisation



Challenging Common Assumptions

- Infinite family of entangled functions with same marginal distribution
- Critical unsupervised model selection:
 - relevant randomness
 - do not correlate with supervised metrics
 - Cannot transfer hyperparams

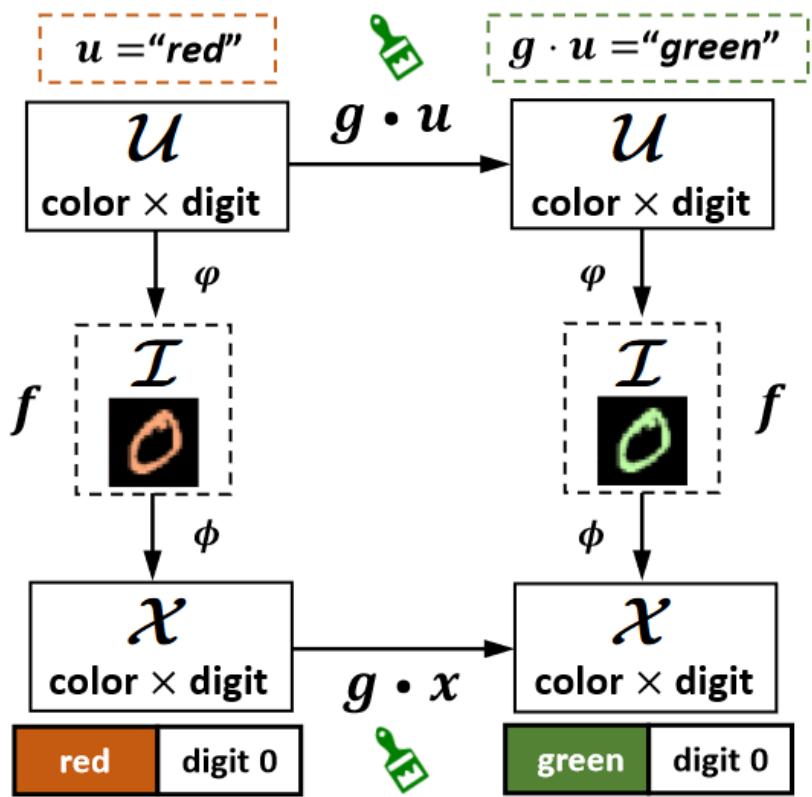


		Dataset = Shapes3D					
		-30	-4	59	22	-21	27
Reconstruction		1	5	-11	-8	-11	-2
TC (sampled)		-14	-1	-38	-31	-11	-29
KL		-38	-9	48	9	-25	15
ELBO		(A)	(B)	(C)	(D)	(E)	(F)

Metric = PCI Disentanglement							
dSprites (I)	100	95	65	65	34	64	46
Color-dSprites (II)	95	100	61	60	21	63	47
Noisy-dSprites (III)	65	61	100	68	17	64	59
Scream-dSprites (IV)	65	60	68	100	36	93	69
SmallNORB (V)	34	21	17	36	100	21	-9
Cars3D (VI)	64	63	64	93	21	100	85
Shapes3D (VII)	46	47	59	69	-9	85	100
	(I)	(II)	(III)	(IV)	(V)	(VI)	VII

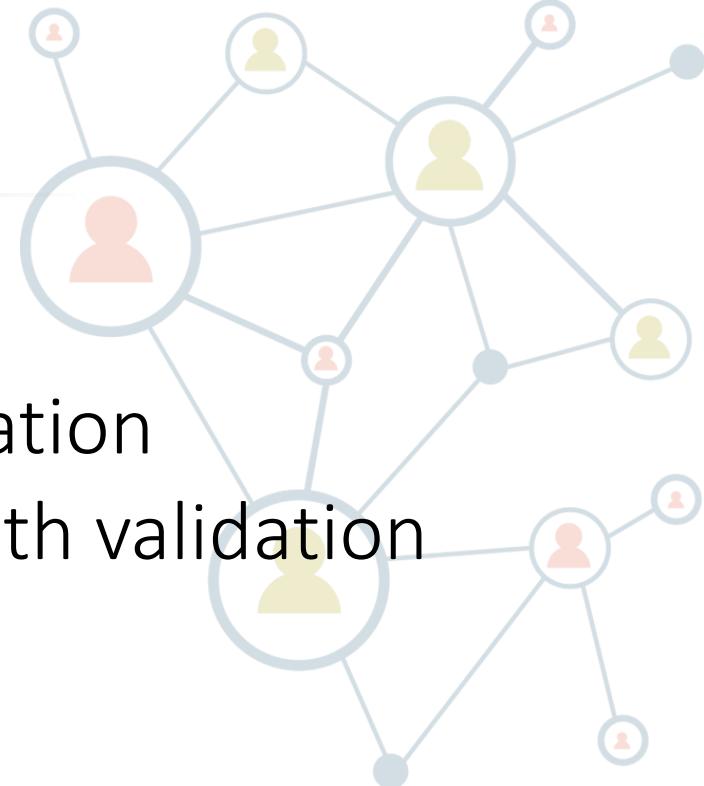
Group-theory approach

- Consider ground truth FoVs and inferred latents
- Let \mathcal{G} be a group acting on \mathcal{U} ,
 $g \cdot u : \mathcal{G} \times \mathcal{U} \rightarrow \mathcal{U}$
- Equivariance: $g \cdot f(u) = f(g \cdot u)$
e.g., change the color semantic is equivalent to change the associated feature
- Decomposable: $\mathcal{X} = \mathcal{X}_1 \times \dots \times \mathcal{X}_m \mid g_i \cdot x_j \neq x_j \iff i = j$
e.g., changing the color semantic does not effect the shape

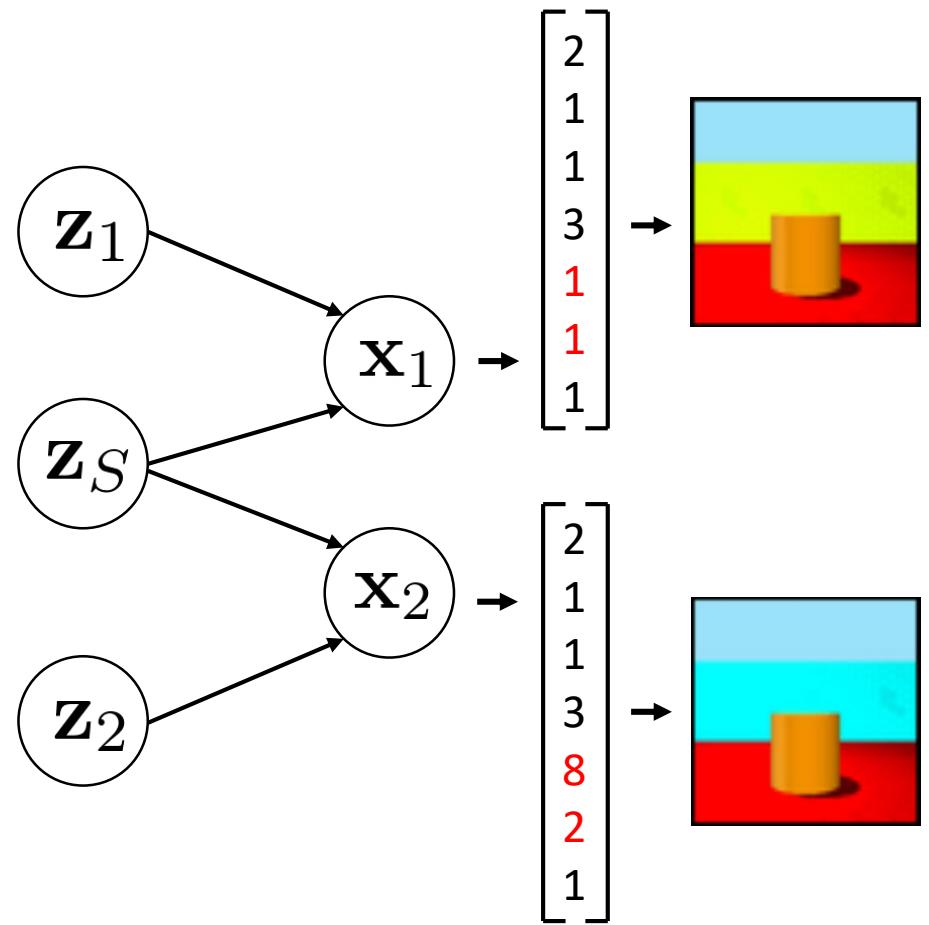


Disentanglement with few labels

- Can we disentangle with a few labels?
 1. Unsupervised training with few labels validation
 2. Semi-supervised training (regularization) with validation
 3. Fully supervised training
- First two approaches are robust to coarse, noisy and partial labels

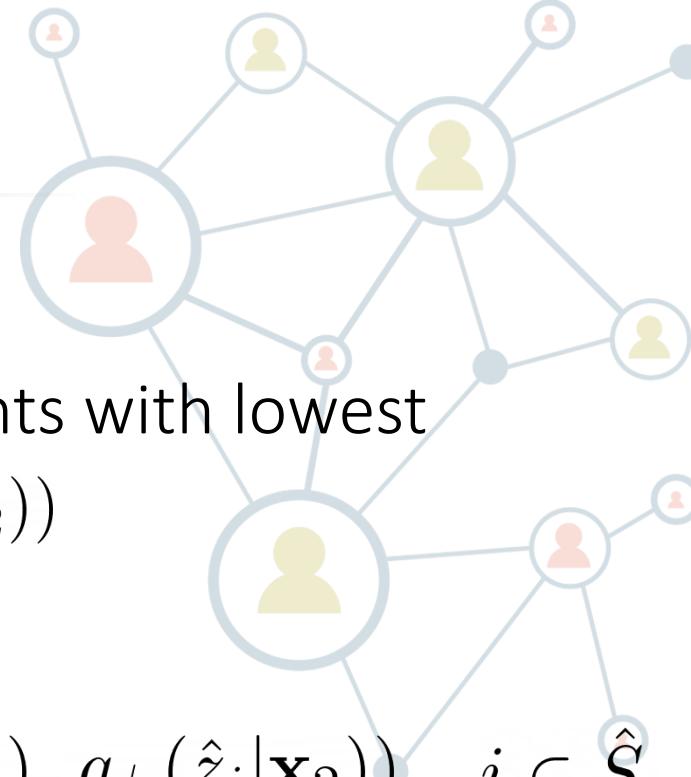


Causality for disentanglement



Estimate \hat{S} as components with lowest
 $D_{KL} (q_\phi (\hat{z}_i | \mathbf{x}_1) \| q_\phi (\hat{z}_i | \mathbf{x}_2))$

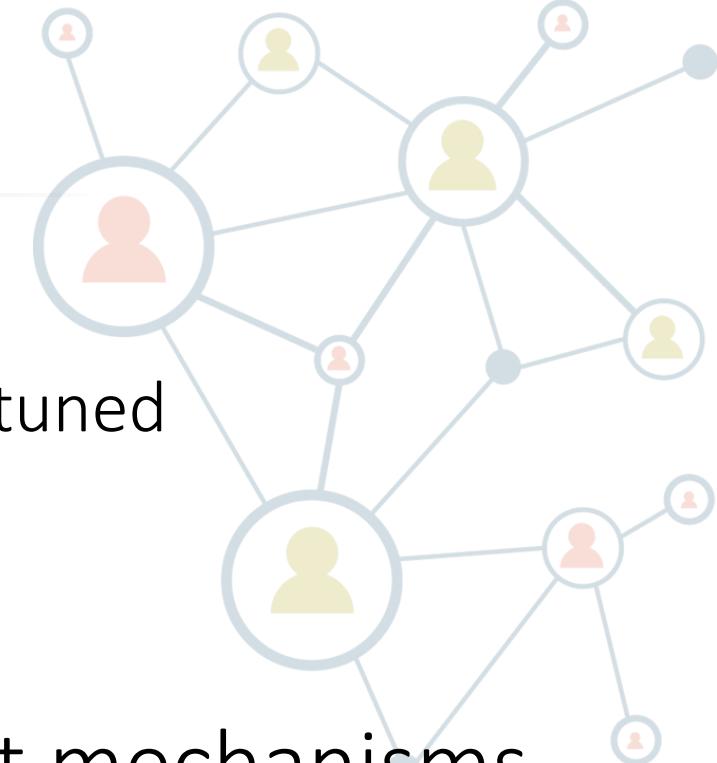
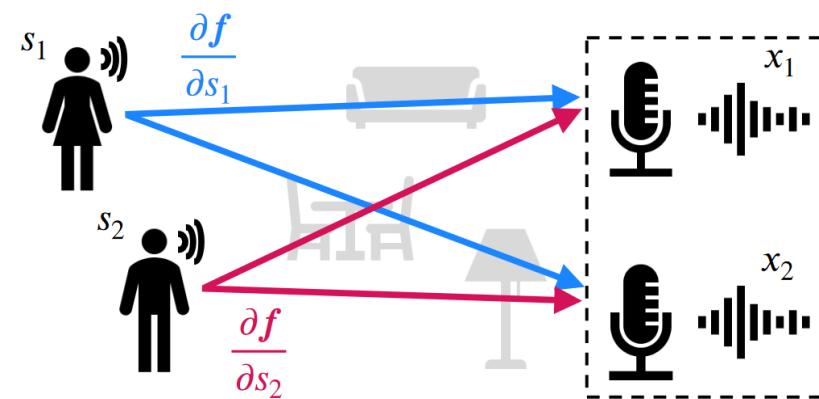
set the posterior to be:

$$\tilde{q}_\phi (\hat{z}_i | \mathbf{x}_1) = a (q_\phi (\hat{z}_i | \mathbf{x}_1), q_\phi (\hat{z}_i | \mathbf{x}_2)) \quad i \in \hat{S},$$
$$\tilde{q}_\phi (\hat{z}_i | \mathbf{x}_1) = q_\phi (\hat{z}_i | \mathbf{x}_1) \quad \text{otherwise}$$


Causality for disentanglement

- Constraint nonlinear ICA $\mathbf{x} = \mathbf{f}(\mathbf{s})$
e.g., speakers positions w.r.t. to microphones not fine-tuned
- Less ambiguities
- ICM principle inspiration: \mathbf{f} as independent mechanisms, each influenced by a factor

$$\log |\mathbf{J}_{\mathbf{f}}(\mathbf{s})| = \sum_{i=1}^n \log \left\| \frac{\partial \mathbf{f}}{\partial s_i} (\mathbf{s}) \right\|$$



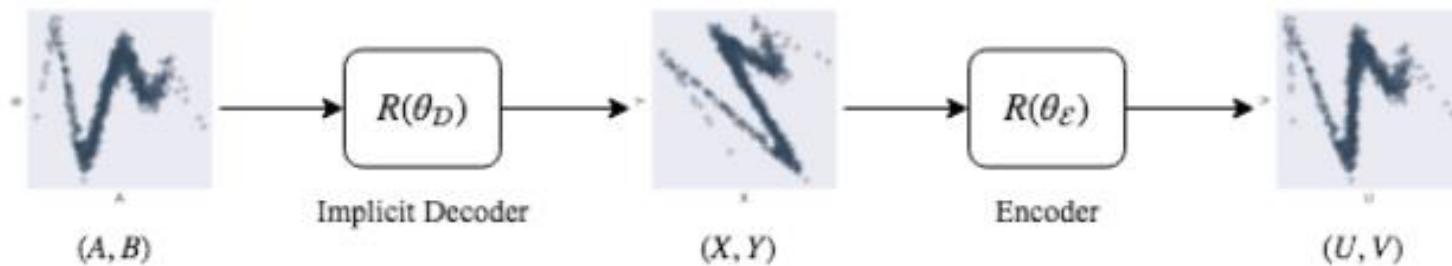
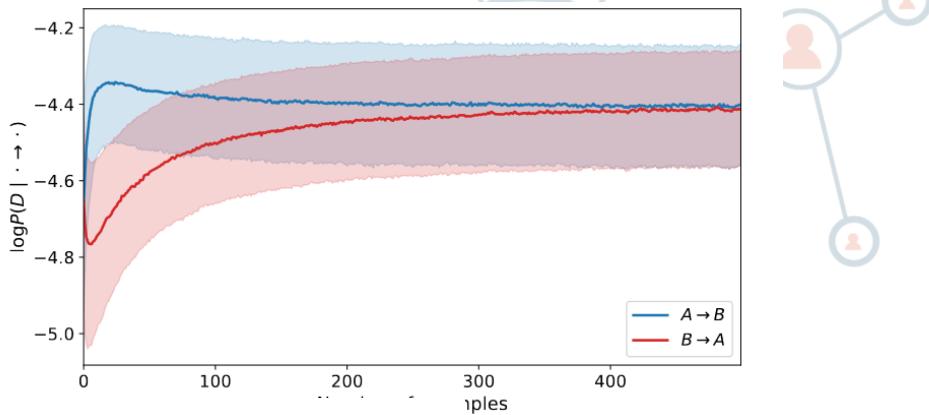
Disentanglement and causality (bivariate case)

- Observational data coming from different interventional settings $\epsilon = 1, \dots, E$
- In a SCM $X_i = f_i(PA_i, U_i)$, exogenous noises as independent component to unmix
- As in nonlinear ICA, train a NN to predict the interventional setting
- Independence tests for causal direction



Disentanglement and Causality

- Sparse mechanisms assumption
- The correct parameterization adapts faster to interventional data
- Reverse the transformation of an implicit decoder



Any questions?

Part 1

Causality 101

From statistical to causal models



The structural causal model



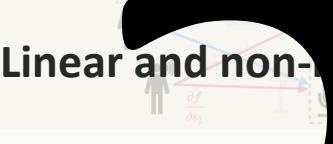
Identifiability problem



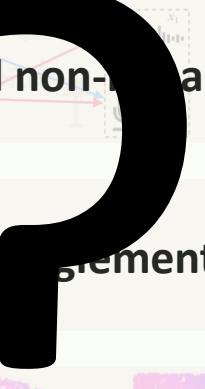
Part 2

High dimensional data

Linear and non-linear ICA



Disentanglement



The identifiability problem



Cross-pollination: causality and disentanglement



Part 3

Causal signals in Visual data

Causal signal for images



Causal visual datasets



Agenda

Part 1

Causality 101

From statistical to causal
models



The structural causal model

Identifiability problem



Part 2

High dimensional data

Linear and non-linear ICA



Disentanglement

The identifiability problem

Cross-pollination: causality
and disentanglement



Part 3

Causal signals in Visual data

Causal signal for images

Causal visual datasets



Causal signals in Images?

- Causal dispositions: the presence of an object causes the presence of certain objects
 - e.g., the presence of cars causes the presence of wheels
- PASCAL VOC 2012 classification dataset (20 classes)
 - airplane, bicycle, bird, boat, bottle, bus, car, ...

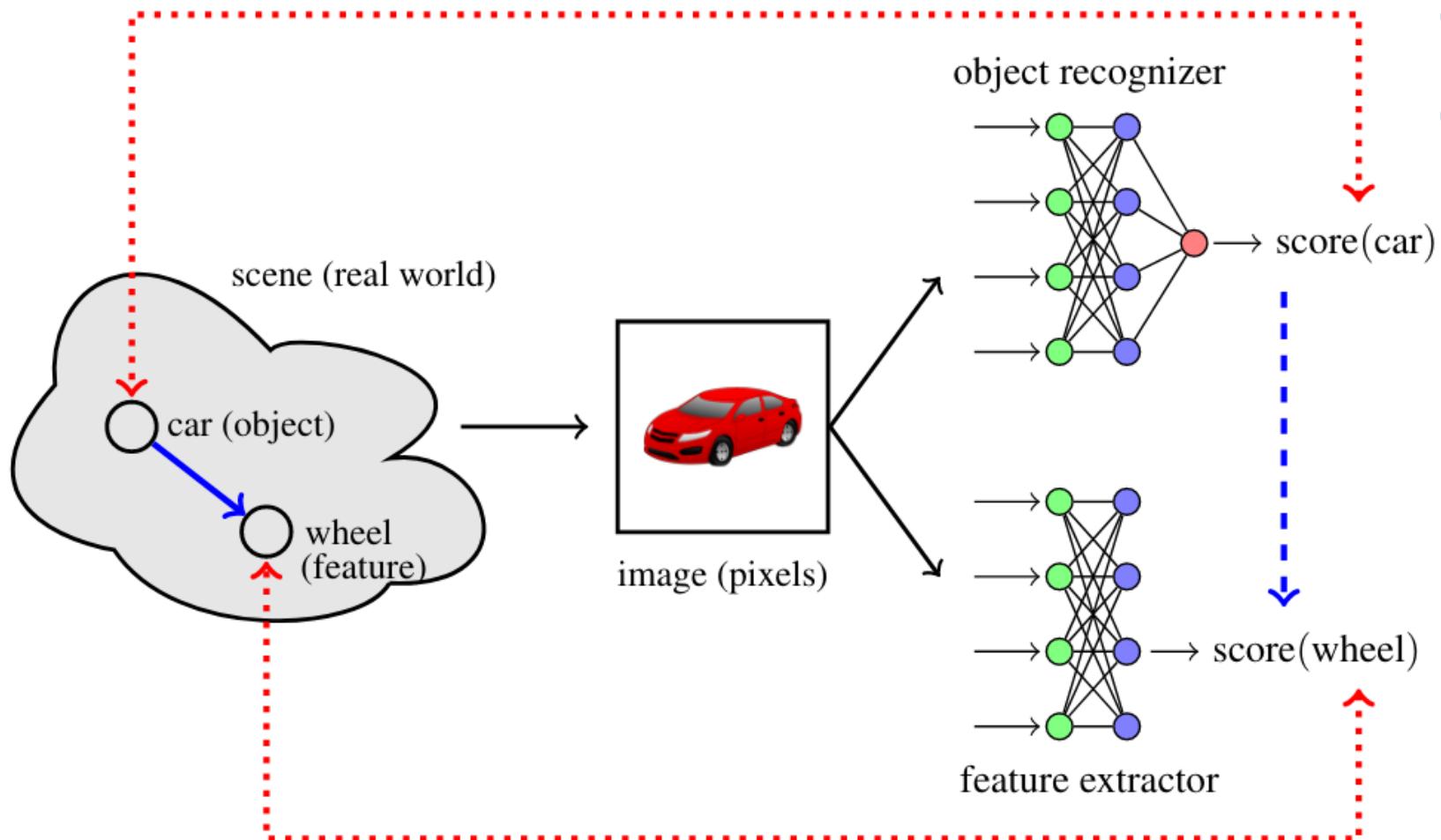


Features' properties

- Causal vs Anti-causal:
 - Causal: which cause the presence of the object
 - Anti-causal: caused by the presence of the object
- Object vs Context:
 - Object: within the bounding box
 - Context: outside the bounding box

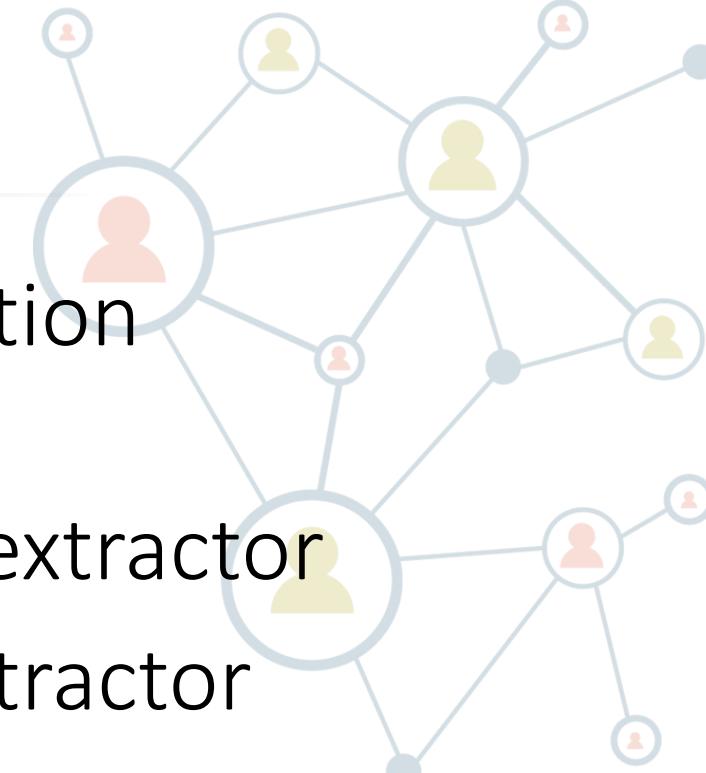


Causal signals in Images?



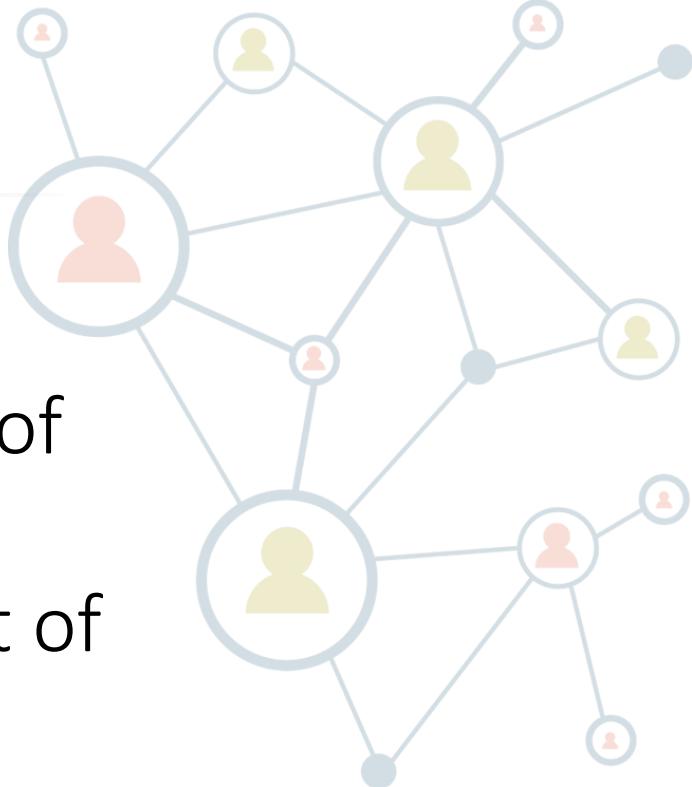
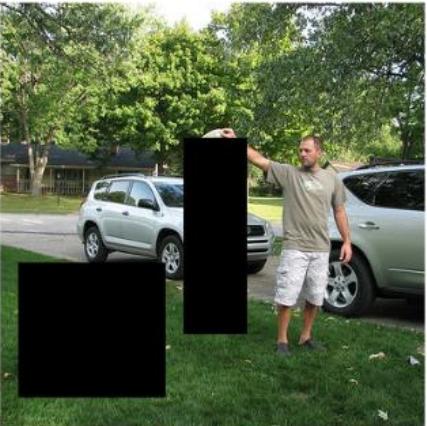
Causal vs Anticausal Features

- Train a model to predict the causal direction between X and Y on synthetic data (X, Y)
- Get features from a pre-trained feature extractor
- Train a classifier on top of the feature extractor
- Predict causal direction on (feature, object logit)
- Select top 1% causal and anti-causal features

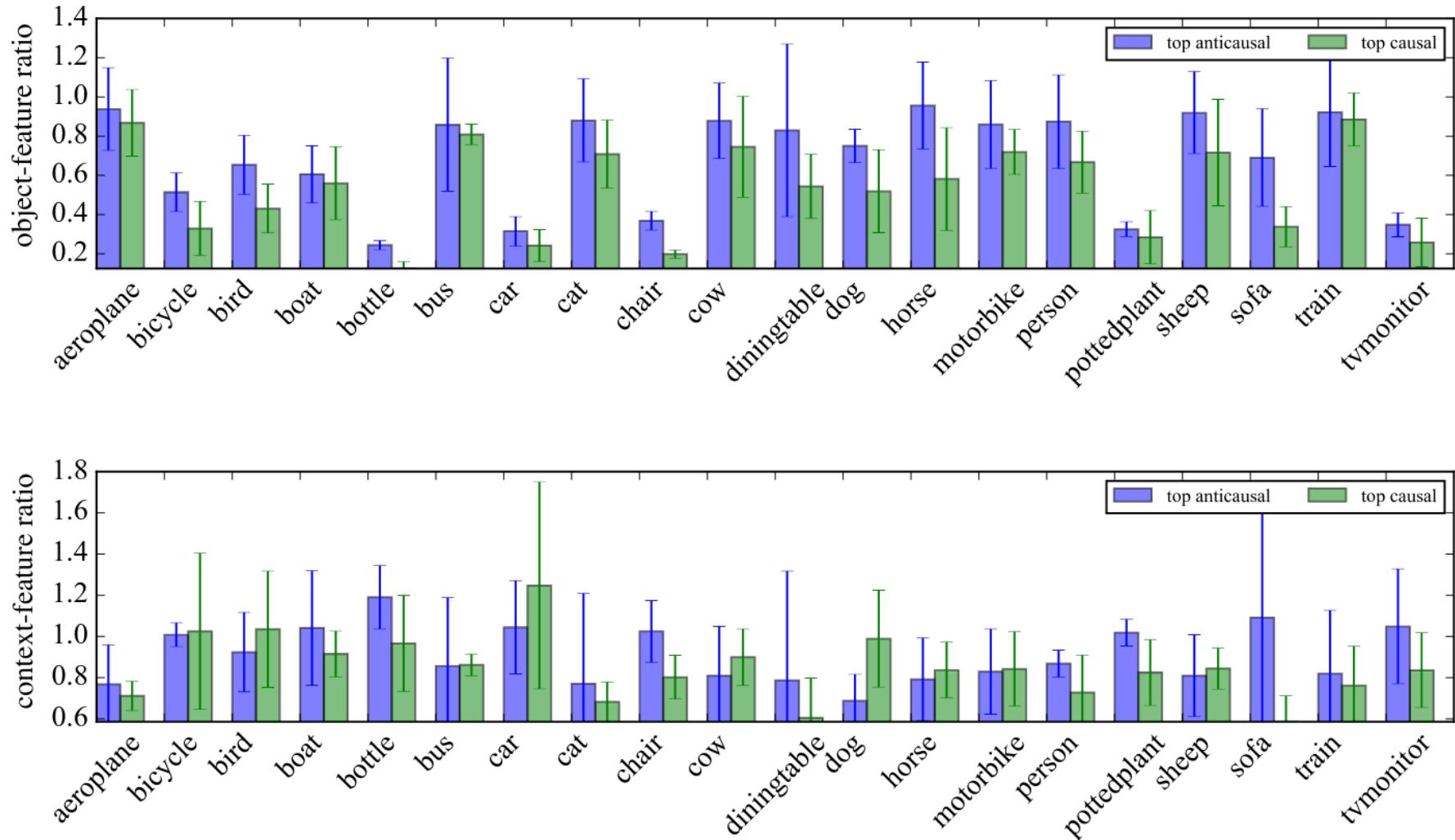


Object vs Context features

- Features from pre-trained models
 - Object features react violently to black out of bounding boxes
 - Context features react violently to black out of context



Observed correlations



Disentanglement data

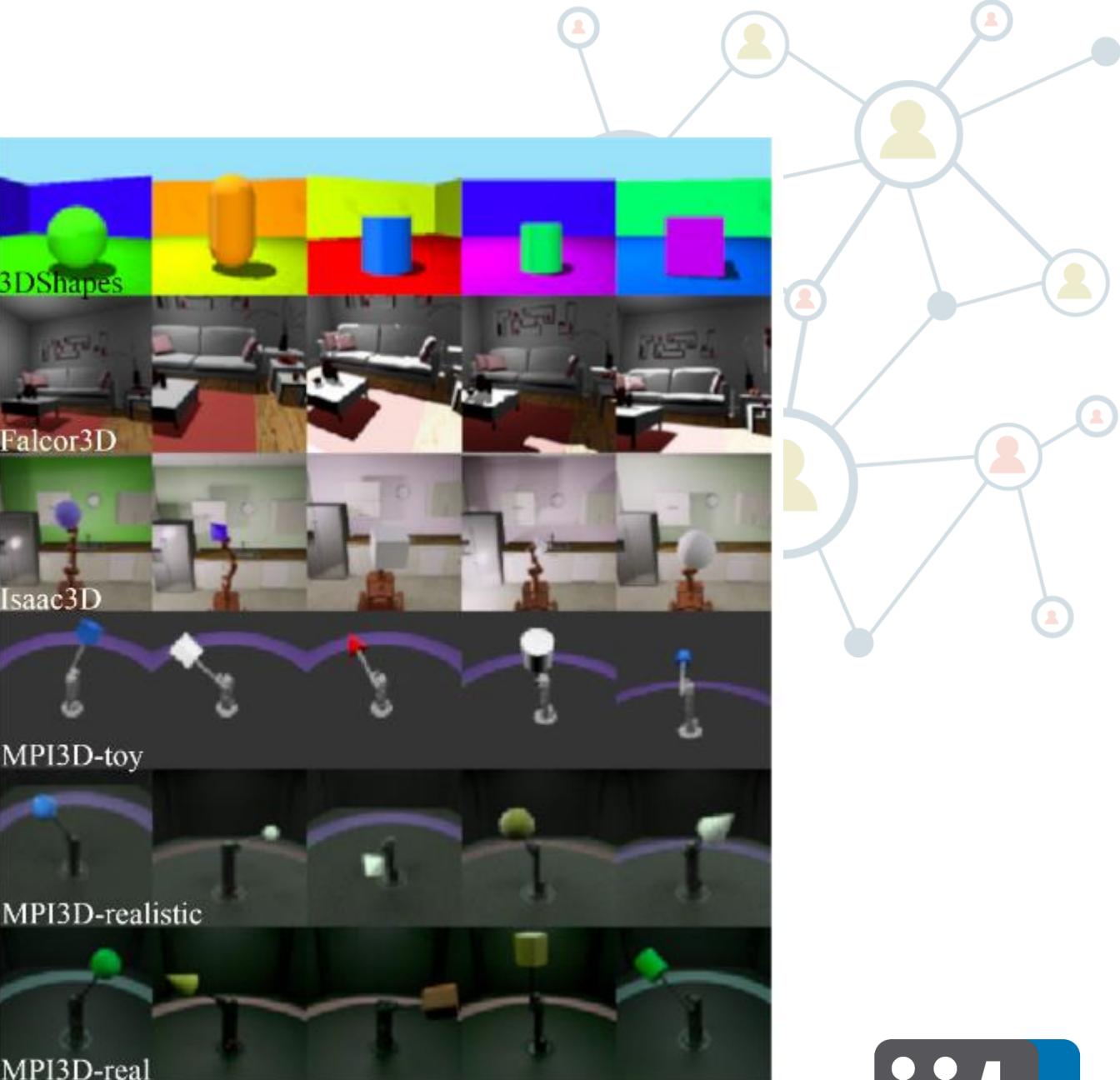
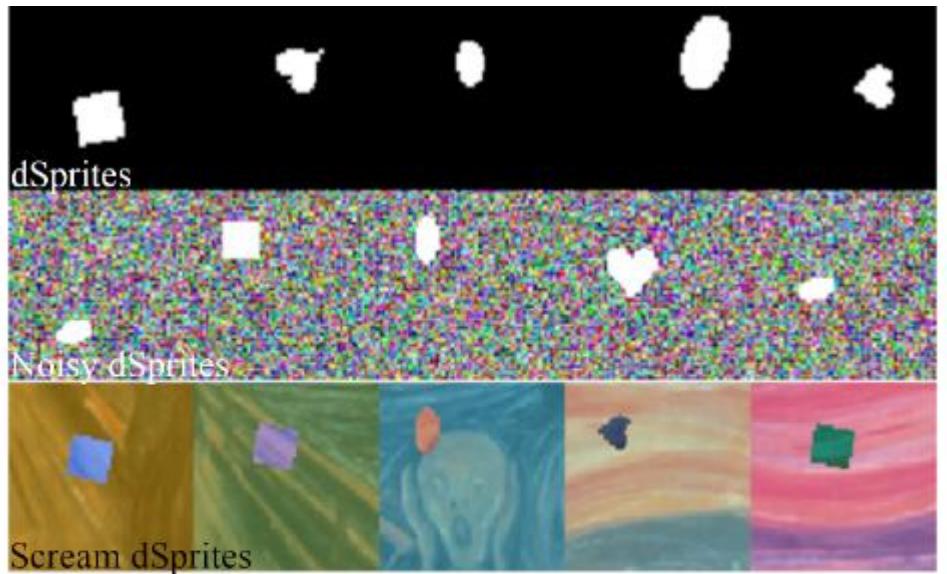


Image datasets

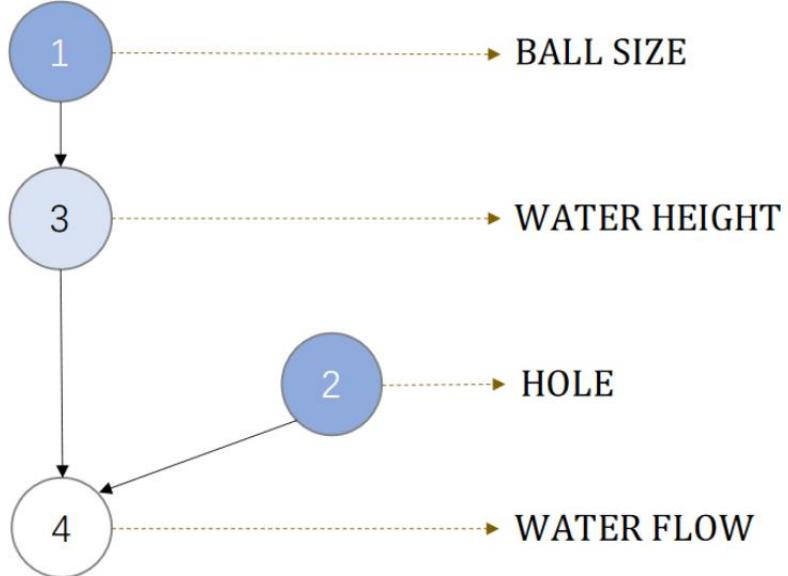
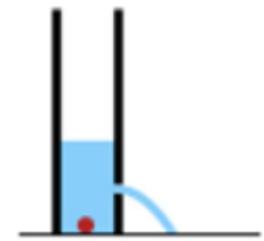
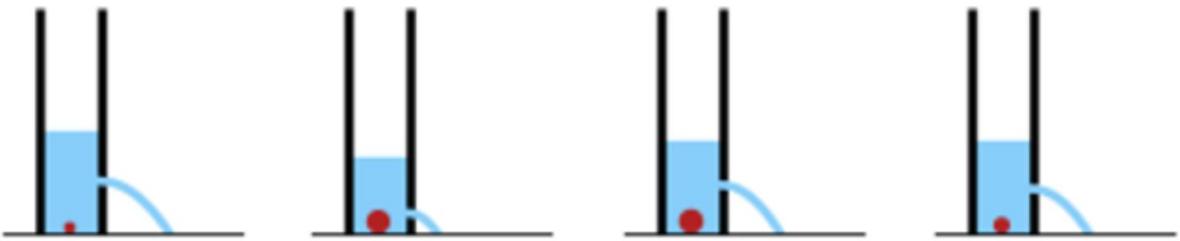
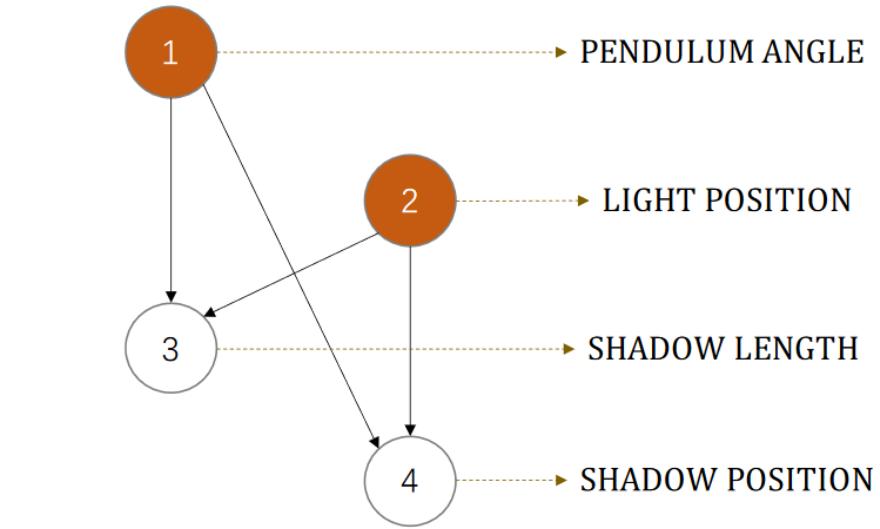
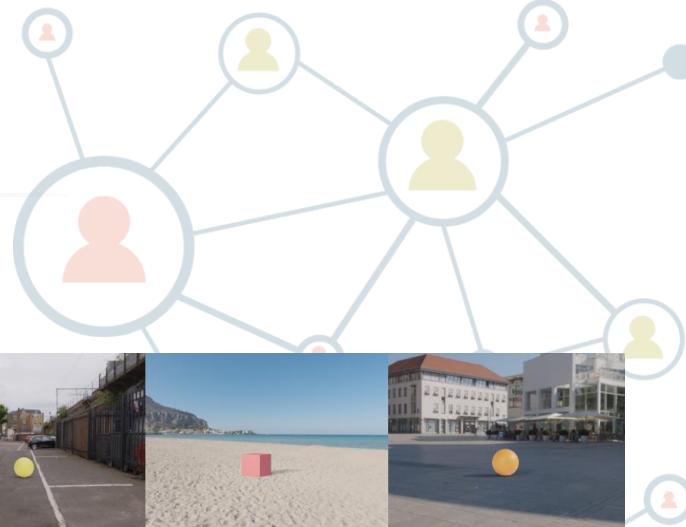
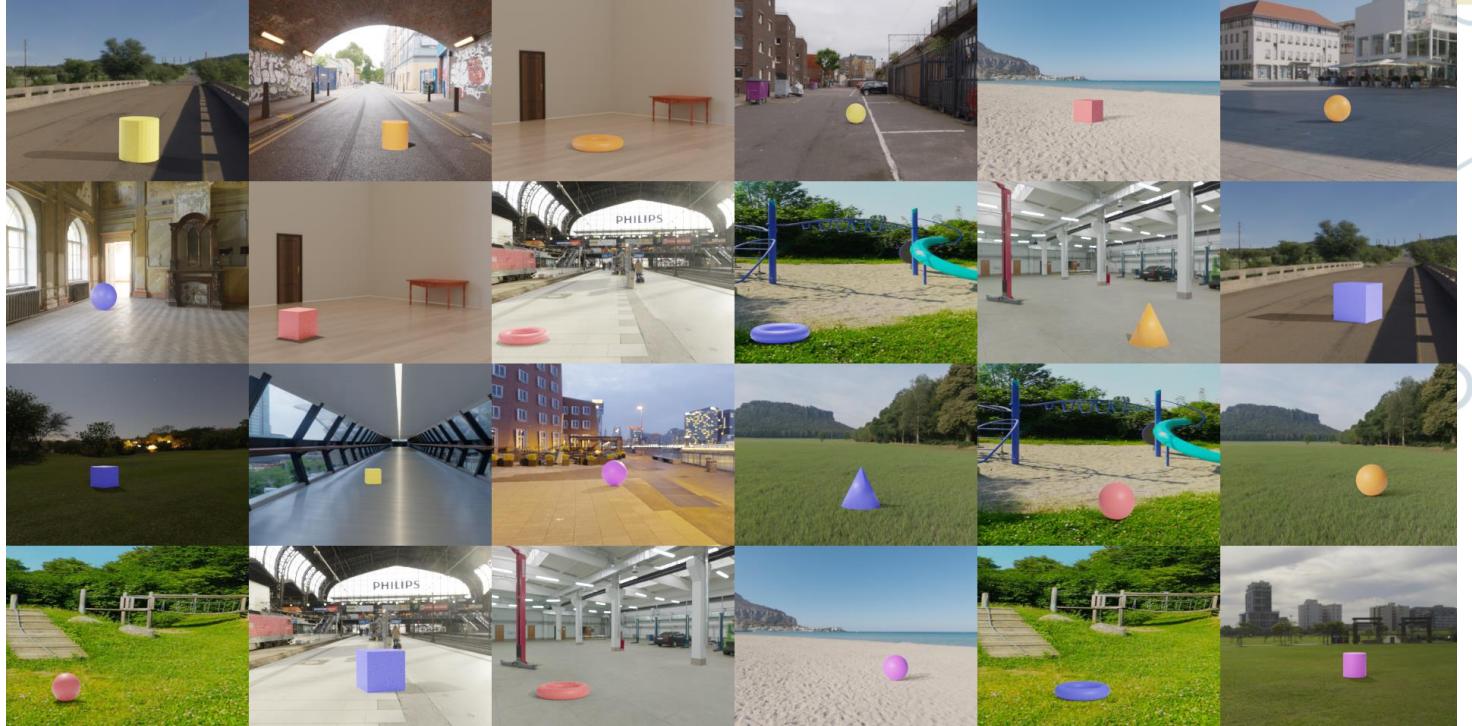
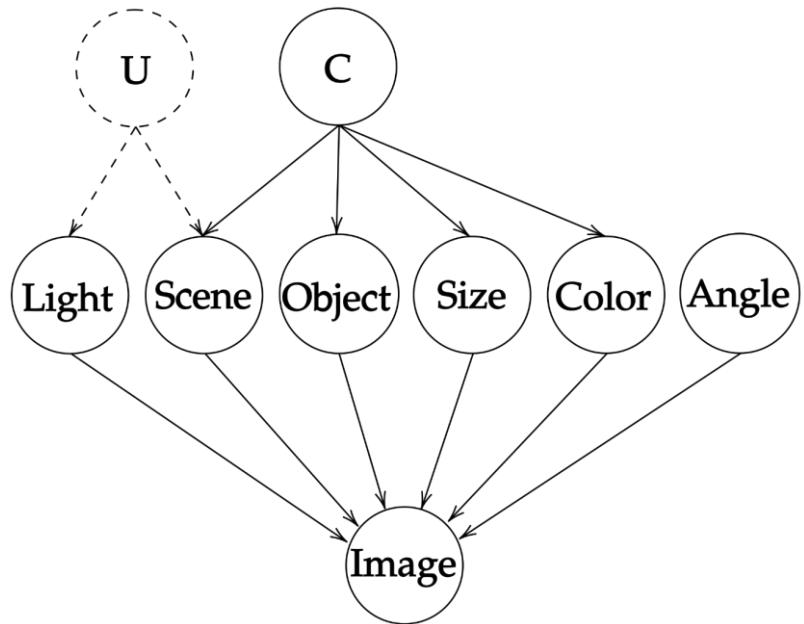
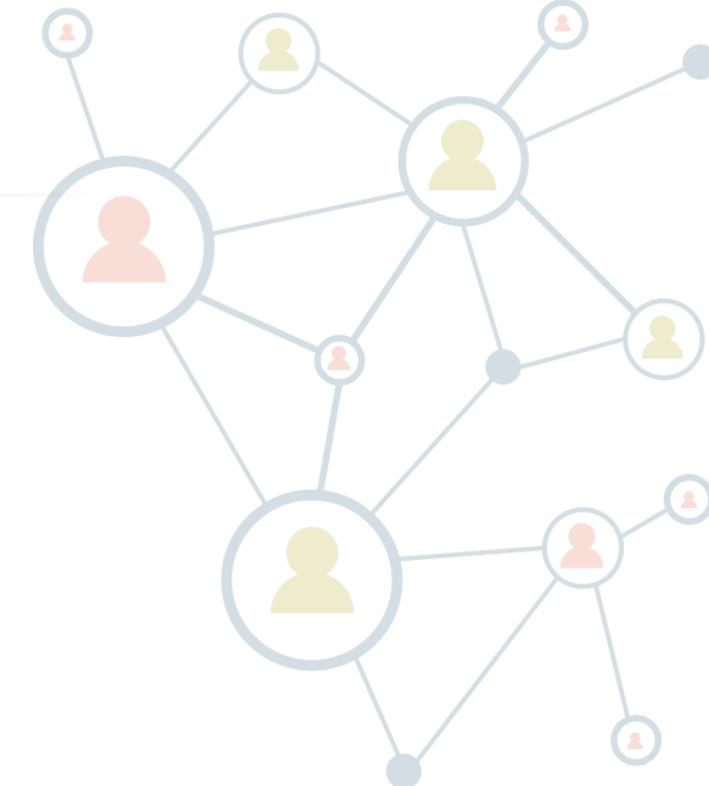


Image datasets



Long Story Short

- Causal signals leave traces in images
- Toyish causal visual datasets



Any questions?

Part 1

Causality 101

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models



The structural causal model



Part 2

High dimensional data

Linear and non-linear ICA



Disentanglement

The identifiability problem

Cross-pollination: causality
and disentanglement



Part 3

Causal signals in Visual data



Causal signal for images

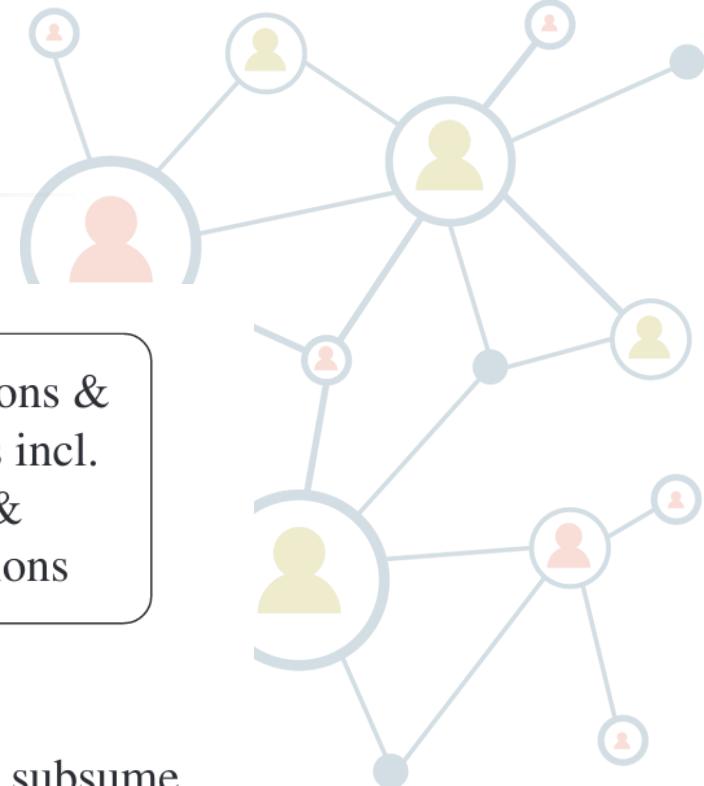
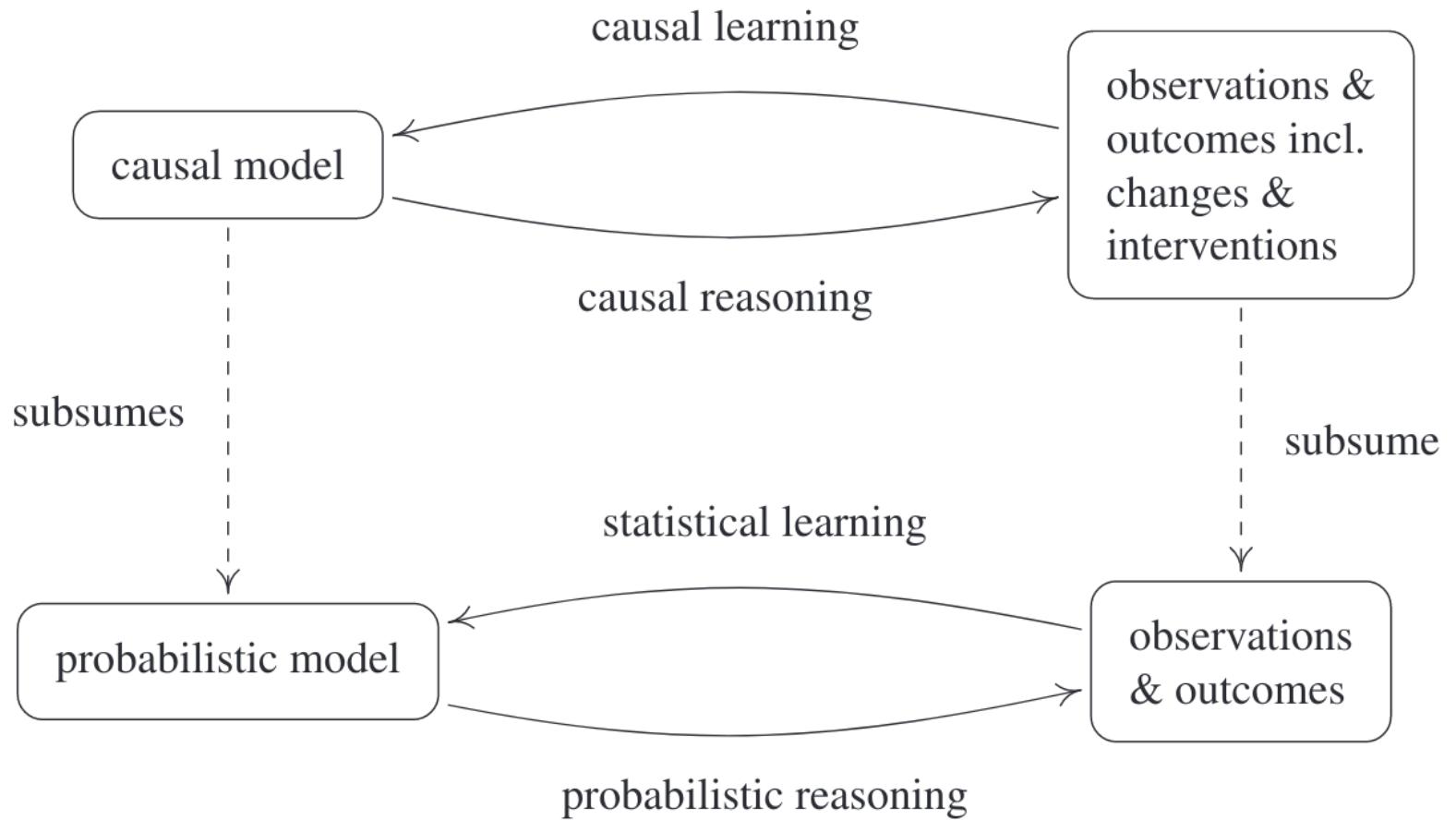
Causal visual datasets





- I am sorry, no pizza at the canteen today

Causality vs probabilities



d -separation

- Definition: In a DAG \mathcal{G} , a path between nodes i_1 and i_m is blocked by a set \mathbf{S} (with neither i_1 and i_m in it) if there exists i_k such that one of this holds:

- $i_k \in \mathbf{S}$ and:

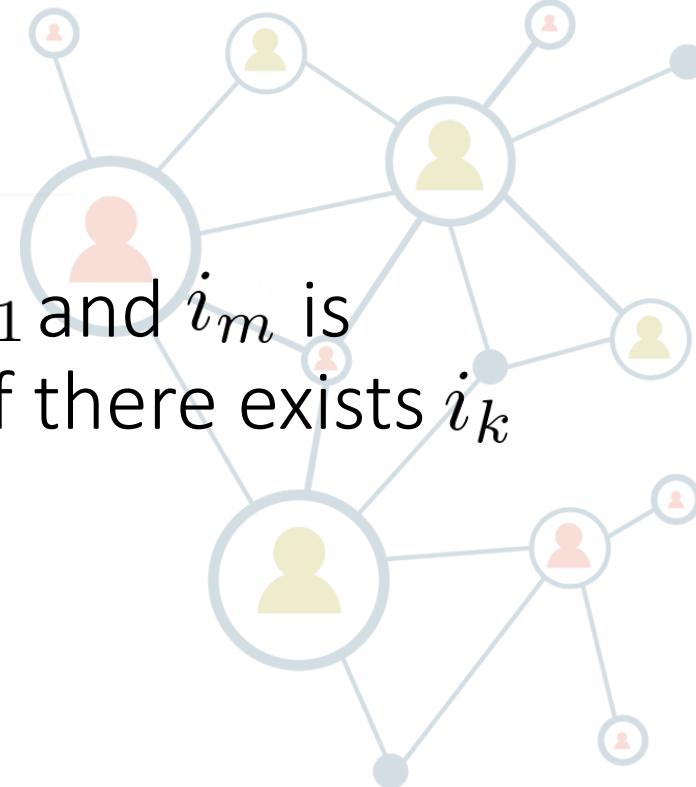
$$i_{k-1} \rightarrow i_k \rightarrow i_{k+1} \text{ or,}$$

$$i_{k-1} \leftarrow i_k \leftarrow i_{k+1} \text{ or,}$$

$$i_{k-1} \leftarrow i_k \rightarrow i_{k+1}$$

- $(\{i_k\} \cup \mathbf{DE}_{i_k}) \cap \mathbf{S}$ and:

$$i_{k-1} \rightarrow i_k \leftarrow i_{k+1}$$



Markov property

- Given a DAG \mathcal{G} and a joint distribution $P_{\mathbf{x}}$

- Global Markov property:

$$\mathbf{A} \perp\!\!\!\perp_{\mathcal{G}} \mathbf{B} \mid \mathbf{C} \Rightarrow \mathbf{A} \perp\!\!\!\perp \mathbf{B} \mid \mathbf{C}$$

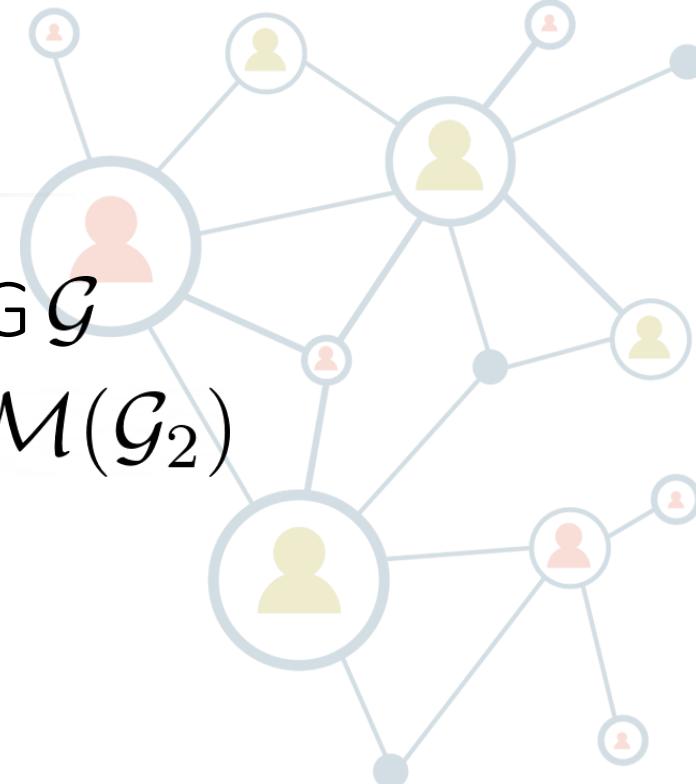
- Local markov property: if each variable is independent of its non-descendants given its parents
- Markov factorization property:

$$p(\mathbf{x}) = p(x_1, \dots, x_d) = \prod_{j=1}^d p(x_j \mid \text{PA}_j^{\mathcal{G}})$$

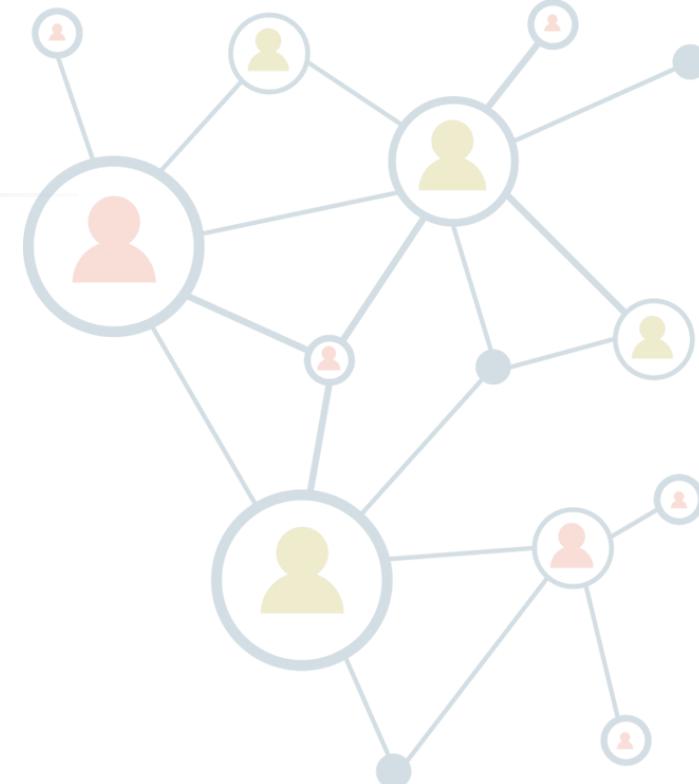
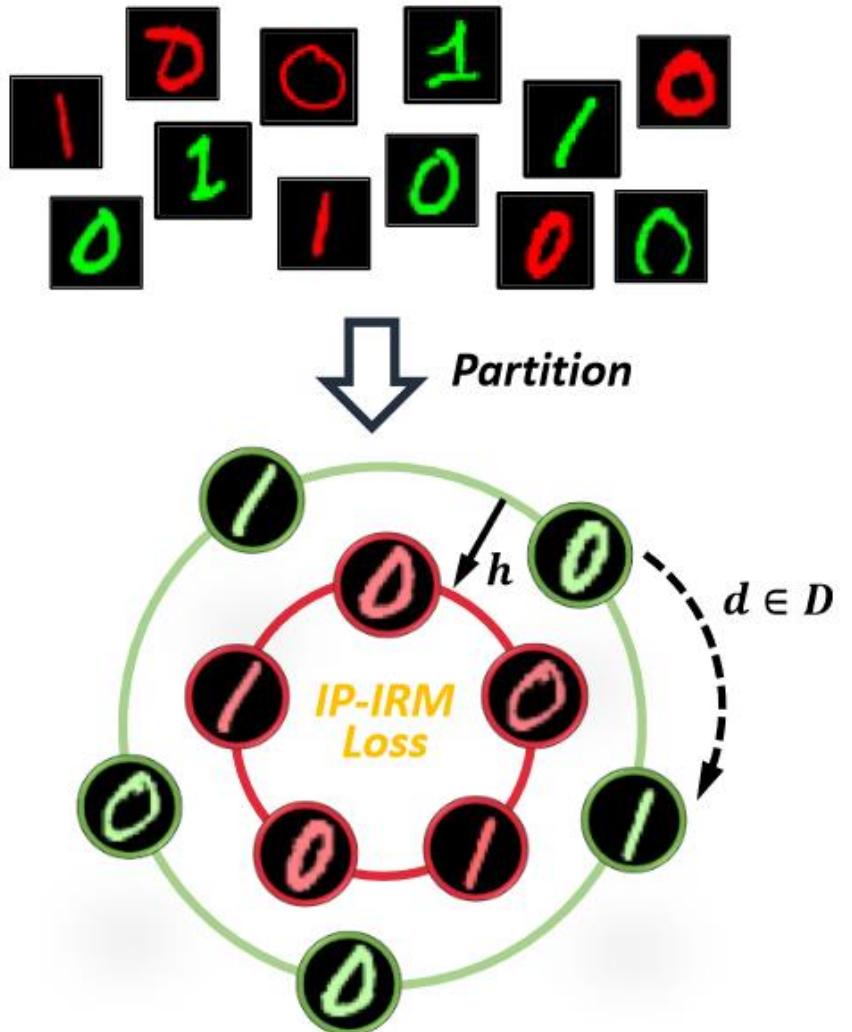


Markov equivalence class

- $\mathcal{M}(\mathcal{G})$ set of distributions Markovian to the DAG \mathcal{G}
- \mathcal{G}_1 and \mathcal{G}_2 are Markov equivalent if $\mathcal{M}(\mathcal{G}_1) = \mathcal{M}(\mathcal{G}_2)$
- Markov equivalence class:
$$\{\mathcal{G}' \text{ s.t. } \mathcal{M}(\mathcal{G}') = \mathcal{M}(\mathcal{G})\}$$



Group-theory approach



Identifiability approaches

- Model class restriction: limit the complexity of structural functionals
 - Linear models with non-Gaussian additive noise
 - Nonlinear additive noise models
- Independence between cause and effect mechanism:
 - Information-geometric: check for zero covariance between structural functionals and cause
 - Trace method: the eigenvalues of functional mapping tune to input cause
 - Algorithmic independence with Kolmogorov complexity

