

# Project Report

## Graphical Models LAB

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## 1 INTRODUCTION

Learning graphical models is a big aspect of machine learning. But for the parameters of the model to be learned, it is often assumed that the structure is already given, which includes information about dependencies and independencies between features. However in practice, that is not the case. Sometimes even the opposite might be true, that the structure between features itself is much more relevant than the actual amplitude of their interactions, with the hope of being able to interpret the interactions (e.g. in a causal context). This is also an inspiration for our assignment, where our main task is coming up with a search strategy to find a sparse Bayesian Network that fits the data we were given.

For our assignment, we focused on Gaussian Bayesian Networks (GBN). A GBN is a Bayesian Network where the conditional distributions of a feature given their parents is a Gaussian. Another constraint to the GBN is that the mean parameter of the Gaussian, that is the conditional distribution, can only depend linearly on the values of the feature's parents in the Network Graph. So with  $n$  as the total number of features, the problem of learning the distribution  $p(x_i|x_{\text{pa}(i)})$  for a feature  $i \in [n]$ , its value  $x_i \in \mathbb{R}$ , and the value of their parents  $x_{\text{pa}(i)} \in \mathbb{R}^{n_i}$  is equivalent to learning  $\hat{\beta}_i^* \in \mathbb{R}, \hat{\beta}_i \in \mathbb{R}^{n_i}, \hat{\sigma}_i \in \mathbb{R}$  such that  $p(x_i|x_{\text{pa}(i)}) \sim \mathcal{N}(\hat{\beta}_i^* + \hat{\beta}_i^T x_{\text{pa}(i)}, \hat{\sigma}_i^2)$ . Now for these parameters, the ML-estimates have a simple closed-form solution (it is just linear regression), so finding the best parameters for any given structure is simple and efficient.

The dataset we were given spans different attributes of Portuguese "Vinho Verde" wine, which was originally used in [cite]. It consists of twelve features: eleven continuous physicochemical attributes and one discrete sensory attribute (quality). Here, i will treat quality as a continuous feature.

■ visualize data?

## 2 METHODS

For the structure learning algorithm, i implemented a tabu search, because it generally performs well in accuracy and runtime (cite overview). I also combined the tabu search with random restarts. The entire parameterized algorithm is illustrated in algorithm 1. It is important to note that the function arguments are all passed by reference, so mutations inside of functions will affect the passed argument even outside the function.

First we do a hill climb. After the first hill climb, we do  $t_0$  tabu walks followed by another hill climb each. Then we do a random restart and do it all again. The random restart procedure is repeated  $t_1$  times.

- $t_0$ : number of tabu walks
- $s_0$ : maximum number of steps of a tabu walk

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### Algorithm 1: Tabu Search with Random Restarts

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```
input : dataset  $D$ , initial DAG  $G$ 
 $G_{max} \leftarrow$  copy of  $G$ ;
HillClimb( $D, G_{max}$ );
for  $t_0$  times do
    TabuWalk( $D, G_{max}, s_0, l$ );
    HillClimb( $D, G_{max}$ );
end
for  $t_1$  times do
    RandomRestart( $D, G_{max}, s_1$ );
    HillClimb( $D, G_{max}$ );
    for  $t_0$  times do
        TabuWalk( $D, G_{max}, s_0, l$ );
        HillClimb( $D, G_{max}$ );
    end
end
```

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- $l$ : length of the tabu list
- $t_1$ : number of random restarts
- $s_1$ : number of random steps during a random restart

### 2.1 Hill Climbing

In every iteration, the hill climbing algorithm computes the best possible elementary change among all changes. If this change improves the objective function, it is applied. This algorithm is illustrated in function 2.

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### Function 2: ClimbHill

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```
input : dataset  $D$ , current DAG  $G$ 
while  $S_{max}$  increases do
     $S_G \leftarrow$  Score( $G, D$ );
     $c_{max} \leftarrow$  IMPOSSIBLY_BAD_CHANGE;
     $C \leftarrow$  AllChanges( $G$ );
    foreach  $c \in C$  do
        apply the change  $c$  to  $G$ ;
         $S_c \leftarrow$  Score( $G, D$ );
        undo the change  $c$  in  $G$ ;
        if  $S_c > S_{max}$  then
             $S_{max} \leftarrow S_c$ ;
             $c_{max} \leftarrow c$ ;
    end
    if  $S_c > S_G$  then
        apply the change  $c_{max}$  to  $G$ ;
end
```

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In order to avoid copying the adjacency matrix every time a change is applied, the adjacency matrix is changed in-place, and then the score is evaluated. This also improves the efficiency of generating all possible changes, which is illustrated in function 3. The evaluation of the score can be sped up by only evaluating local changes of the changed nodes. This is further discussed in subsection 2.4.1.

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**Function 3: AllChanges( $G$ )**


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```

input : DAG  $G$ 
output: all possible changes to  $G$  such that  $G$  is still a DAG
        after the application of the change
 $C \leftarrow \emptyset$ ;
foreach  $(u, v) \in E_G$  do
     $c \leftarrow \text{FLIP}(u, v)$ ;
    apply the change  $c$  to  $G$ ;
    if  $G$  does not have a cycle then
         $C \leftarrow C \cup \{c\}$ ;
    undo the change  $c$  in  $G$ ;
end
foreach  $(u, v) \in E_G$  do
     $c \leftarrow \text{DELETION}(u, v)$ ;
    // deletions do not add cycles
     $C \leftarrow C \cup \{c\}$ ;
end
 $G^t \leftarrow \text{TransitiveClosure}(G)$ ;
foreach  $u, v \in V_G, u \neq v$  do
    if  $(u, v) \notin E_G$  and  $(v, u) \notin E_{G^t}$  then
         $c \leftarrow \text{ADDITION}(u, v)$ ;
         $C \leftarrow C \cup \{c\}$ ;
    end
return  $C$ 

```

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Another key point to the efficiency of function 3 is the efficiency of the cyclicity check. For additions, this can be done by computing the transitive closure  $G^t$  of  $G$ , which can be done in  $O(|V_G|^3)$ . Then if  $(v, u) \notin E_{G^t}$ , the addition of  $(u, v)$  will not create a new cycle. For flips, I didn't find a more efficient way than completely checking the resulting graph for cycles. This can be done in  $O(|V_G| + |E_G|)$  with Kosaraju-Sharir's algorithm [cite]. But because we use adjacency matrices instead of adjacency lists, Kosaraju-Sharir's algorithm takes  $O(|V_G|^2)$ . Therefore, the resulting time for generating all flips is  $O(|E_G| \cdot |V_G|^2)$ . It follows that the overall time for generating all possible changes is  $O((|V_G| + |E_G|) \cdot |V_G|^2)$ .

## 2.2 Tabu Walks

For the tabu walks, we use a FiFo-Queue that keeps track of hashes of each visited adjacency matrix. This queue is called the tabu list. The rest of the algorithm is very similar to hill climbing, just with minimal adjustments:

- changes that result in visited adjacency matrices are not considered
- in each iteration, the top change is applied, disregarding whether it improves the objective function

- if the current value of the objective function exceeds the initial value of the objective function, the tabu walk is stopped

To efficiently check which changes result in visited adjacency matrices, a counter with the number of occurrences in the tabu list for each hash is used. This counter can efficiently be updated whenever hashes of adjacency matrix are appended to or removed from the queue.

## 2.3 Random Restarts

For the random restarts, a list of all possible changes is generated at each step. Then one of them is chosen from a uniform distribution.

## 2.4 Choice of Optimized Score

For the score function  $p(G|D) \propto p(D|G) \cdot p(G)$ , I used the approximation

$$p(D|G) \approx p(D|G, \hat{\theta})$$

$$\hat{\theta} := \arg \max_{\theta} p(D|G, \theta)$$

and the prior

$$p(G) \propto \frac{1}{|E|^\lambda}$$

With this, the objective function can be decomposed into the sum of independent node scores and a regularization term.

$$\begin{aligned} \arg \max_G p(G|D) &= \arg \max_G \log p(D|G) + \log p(G) \\ &\approx \arg \max_G \log p(D|G, \hat{\theta}) - \lambda |E_G| \\ &= \arg \max_G \sum_{i \in [n]} S_i(G) - \lambda |E_G| \end{aligned}$$

where

$$S_i(G) := -|D| \cdot \log \hat{\sigma}_i - \frac{1}{2} \sum_{x \in D} \left( \frac{x_i - (\hat{\beta}_i^\top x_{\text{pa}(i)} + \hat{\beta}_i^*)}{\hat{\sigma}_i} \right)^2$$

and  $\hat{\theta} := (\hat{\beta}_i, \hat{\beta}_i^*, \hat{\sigma}_i)_{i \in [n]}$  are the respective ML estimates for

$$p(x_i | x_{\text{pa}(i)}) \sim \mathcal{N}(\hat{\beta}_i^\top x_{\text{pa}(i)} + \hat{\beta}_i^*, \hat{\sigma}_i^2)$$

A derivation of this can be found in subsection A.1.

**2.4.1 Implications for Hill Climbing.** Elementary changes (addition, subtraction, flip of an edge) only influence local distributions. That means if we construct a graph  $G'$ , where  $G'$  was made by applying an elementary change to an edge  $(u, v)$  in  $G$ , the comparison  $p(G'|D) > p(G|D)$  can be evaluated locally:

$$\begin{aligned} \sum_{i \in [n]} S_i(G') - \lambda |E_{G'}| &> \sum_{i \in [n]} S_i(G) - \lambda |E_G| \\ \iff \sum_{i \in [n]} S_i(G') - S_i(G) &> \lambda (|E_{G'}| - |E_G|) \\ \iff \underbrace{\sum_{i \in \{u, v\}} S_i(G') - S_i(G)}_{:= \Delta_S(G', G)} &> \underbrace{\lambda (|E_{G'}| - |E_G|)}_{:= \Delta_E(G', G)} \end{aligned}$$

Where the second equivalence holds because  $S_i(G)$  only depends on node  $i$  and its parents. Therefore  $S_i(G') = S_i(G)$  for  $i \notin \{u, v\}$ .

Note that  $\Delta_E(G', G)$  only depends on the type of change applied to  $G$ :

$$\Delta_E(G', G) = \begin{cases} 1 & \text{addition} \\ 0 & \text{flip} \\ -1 & \text{deletion} \end{cases}$$

$\Delta_S(G', G)$  measures the improvement of node scores when the change is applied to  $G$ .

Similarly, two alterations  $G_1$  and  $G_2$  of  $G$  can be compared:

$$\sum_{i \in [n]} S_i(G_1) - \lambda |E_{G_1}| > \sum_{i \in [n]} S_i(G_2) - \lambda |E_{G_2}|$$

$$\iff \Delta_S(G_1, G) - \Delta_S(G_2, G) > \lambda (\Delta_E(G_1, G) - \Delta_E(G_2, G))$$

A derivation of this can be found in subsection A.2.

The interpretation of this is that a change has to bring an improvement of at least  $\lambda$  per edge in order to improve the whole objective function (which makes sense looking at the objective function). But more importantly, this allow a very efficient comparison of two different changes, which we need to efficiently find the best possible change for hill climbing and tabu walks.

## 2.5 Parameter Fine-Tuning

The parameters with the highest impact on the outcome are  $\lambda$  (in the objective function),  $s_0$  (length of the tabu walks), and  $s_1$  (length of the random walks). The impact of  $\lambda$  will be analyzed in subsection 3.1. With  $s_0$  and  $s_1$ , we can fine tune the ability to walk out of slim local maxima, and stay in wider maxima. In order to do this, we can analyze the score history over time after the first hill climb.

In Figure 1, we look at two examples of a score history where the parameters still need some tuning. In Figure 1a the tabu walks do not manage to escape slim maxima, because tabu walks are too short. In Figure 1b the random restarts distort the top adjacency matrix too much and return to worse local maxima, because the random walks are too long.

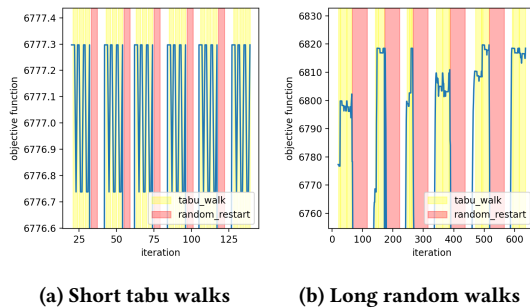


Figure 1: Score history after the first hill climb

## 2.6 Analysis

**2.6.1 Parameterization.** For all measurements, i parameterized the greedy search in three in different ways for different numbers of expected parameters (see Table 1).

Table 1: Parameterization of the greedy search

Parameterization	$\lambda$	$t_0$	$s_0$	$m$	$t_1$	$s_1$
big	0 - 3	3	150	2000	5	10
medium	3 - 25	3	80	400	5	5
small	25 - $\infty$	3	20	100	5	5

**2.6.2 Likelihood.** In order to measure the likelihood of the generated structures, i split up the data we were given into a training set and a test set. I trained the models with different  $\lambda$  on the train set to generate the adjacency matrices. Then i used cross validation on the test set to measure the likelihood of the ML-estimate of the parameters for each adjacency matrix.

**2.6.3 Performance.** While generating the structures with my train set, i also measured the runtime of the greedy search. The specifications of the machine the time was measured on can be found in [APPENDIX].

**2.6.4 Submissions.** We were also given a submission site where we could anonymously upload our adjacency matrices and see how we compare to others. The submission site computes the likelihood of our submitted adjacency matrices with a secret test set.

## 3 RESULTS

### 3.1 Generated Structures

The greedy search generates different structures depending on the regularization constant  $\lambda$  in the objective function. The number of parameters in the generated structures is  $\#params = 2|V_G| + |E_G|$  for any structure  $G$ . Because of the relationship between edge importance and  $\lambda$  discussed in subsubsection 2.4.1, this term is expected to decrease as  $\lambda$  increases. This was confirmed in practice. The results are illustrated in Figure 2.

### 3.2 Performance

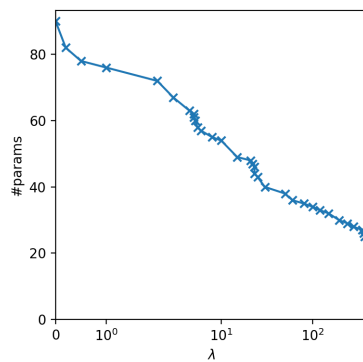
The results of the runtime measurements are illustrated in Figure 3. The small, medium, and big models are separated with the red vertical lines.

The bigger models take much more time than the smaller models, while  $\lambda$  barely has an impact. The means that the limiting factor in the runtime of the greedy search is the length of the tabu walk. ALSO PLOT SMALL MODELS WITH HIGH LAMBDA.

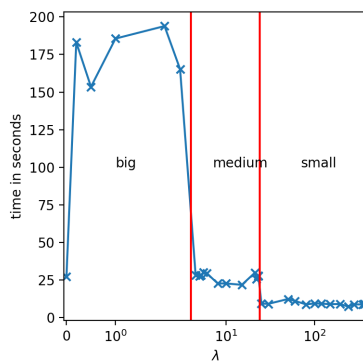
### 3.3 Likelihood

The results of the likelihood measurements are illustrated in Figure 4.

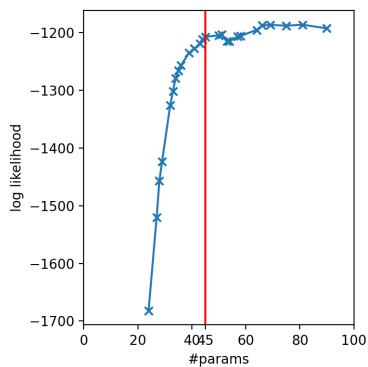
The likelihood of the generated structures drastically increases up to  $\#params = 45$ . After that, there is a small dip in likelihood and then it slowly increases again until  $\#params \approx 66$  and then barely changes anymore. Finally it reaches a likelihood that is not



**Figure 2: Number of parameters for structures generated by different  $\lambda$**



**Figure 3: Runtime of greedy search with different  $\lambda$**



**Figure 4: Likelihood of adjacency matrices with different  $\#params$**

significantly better than at  $\#params = 45$ . The reason for the small dip could be a bad parameterization of the medium sized greedy search model (see subsection 2.6.1), even though it was fine-tuned the most out of the three models.

**3.3.1 Submission Scores.** The adjacency matrices i submitted to the submission website are competitive with the other top scoring adjacency matrices. On the sparse side ( $\#params \leq 33$ ), my adjacency matrices even hold a small, yet significant and consistent advantage over the other top scores.

## 4 CONCLUSION

Some conclusion.

## REFERENCES

## A CALCULATIONS

### A.1 Score Function

Here we derive

$$\begin{aligned}
 \max_G \log p(D|G, \hat{\theta}) &= \max_G \sum_{i \in [n]} S_i(G) \\
 \max_G \log p(D|G, \hat{\theta}) &= \max_G \log \left[ \prod_{x \in D} p(x|G, \hat{\theta}) \right] \\
 &= \max_G \log \left[ \prod_{x \in D} \prod_{i \in [n]} p(x_i | x_{\text{pa}(i)}, \hat{\beta}_i, \hat{\beta}_i^*, \hat{\sigma}_i) \right] \\
 &= \max_G \sum_{x \in D} \sum_{i \in [n]} \log p(x_i | x_{\text{pa}(i)}, \hat{\beta}_i, \hat{\beta}_i^*, \hat{\sigma}_i) \\
 &= \max_G \sum_{x \in D} \sum_{i \in [n]} \log \left[ \frac{1}{\sqrt{2\pi}\sigma_i} \exp \left( -\frac{1}{2} \left( \frac{x_i - (\hat{\beta}_i^\top x_{\text{pa}(i)} + \hat{\beta}_i^*)}{\sigma_i} \right)^2 \right) \right] \\
 &= \max_G \sum_{x \in D} \sum_{i \in [n]} \left[ -\frac{1}{2} \left( \frac{x_i - (\hat{\beta}_i^\top x_{\text{pa}(i)} + \hat{\beta}_i^*)}{\sigma_i} \right)^2 - \log \hat{\sigma}_i - \frac{1}{2} \log 2\pi \right] \\
 &= \max_G \sum_{i \in [n]} \underbrace{\left[ -|D| \cdot \log \hat{\sigma}_i - \frac{1}{2} \sum_{x \in D} \left( \frac{x_i - (\hat{\beta}_i^\top x_{\text{pa}(i)} + \hat{\beta}_i^*)}{\hat{\sigma}_i} \right)^2 \right]}_{=S_i(G)} \quad \square
 \end{aligned}$$

Note that  $\hat{\theta}(\hat{\beta}_i, \hat{\sigma}_i)$  depends on  $G(\text{pa}(i))$ .

### A.2 Graph Comparison

For a graph  $G'$  that was made by applying one elementary change to a graph  $G$ , it holds that

$$\sum_{i \in [n]} S_i(G') = \sum_{i \in [n]} S_i(G) + \Delta_S(G', G) \quad (1)$$

and

$$|E_{G'}| = |E_G| + \Delta_E(G', G) \quad (2)$$

Therefore

$$\begin{aligned}
 \sum_{i \in [n]} S_i(G_1) - \lambda |E_{G_1}| &> \sum_{i \in [n]} S_i(G_2) - \lambda |E_{G_2}| \\
 \stackrel{(1),(2)}{\iff} \Delta_S(G_1, G) - \lambda \Delta_E(G_1, G) &> \Delta_S(G_2, G) - \lambda \Delta_E(G_2, G) \\
 \iff \Delta_S(G_1, G) - \Delta_S(G_2, G) &> \lambda (\Delta_E(G_1, G) - \Delta_E(G_2, G))
 \end{aligned}$$