Bayesuvius,
a small visual dictionary of Bayesian Networks

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Figure 1: View of Mount Vesuvius from Pompeii

Contents

0.1 Foreword

Welcome to Bayesuvius! a proto-book uploaded to github.

A different Bayesian network is discussed in each chapter. Each chapter title is the name of a B net. Chapter titles are in alphabetical order.

This is a volcano in its early stages. First version uploaded to a github repo called Bayesuvius on June 24, 2020. First version only covers 2 B nets (Linear Regression and GAN). I will add more chapters periodically. Remember, this is a moonlighting effort so I can't do it all at once.

For any questions about notation, please go to Notational Conventions section.

Requests and advice are welcomed.

Thanks for reading this.
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0.2 Notational Conventions

bnet=B net=Bayesian Network

Random Variables will be indicated by underlined variables and their values by non-underlined variables. Each node of a bnet will be labelled by a random variable. Thus, $\underline{x} = x$ means that node $\underline{x}$ is in state x.

$P_{\underline{x}}(x) = P(\underline{x} = x) = P(x)$ is the probability that random variable $\underline{x}$ equals $x \in S_{\underline{x}}$. $S_{\underline{x}}$ is the set of states (i.e., values) that $\underline{x}$ can assume and $n_{\underline{x}} = |S_{\underline{x}}|$ is the size (aka cardinality) of that set. Hence,

$$\sum_{x \in S_{\underline{x}}} P_{\underline{x}}(x) = 1 \tag{1}$$

$$P_{\underline{x},\underline{y}}(x, y) = P(\underline{x} = x, \underline{y} = y) = P(x, y) \tag{2}$$

$$P_{\underline{x}|\underline{y}}(x|y) = P(\underline{x} = x|\underline{y} = y) = P(x|y) = \frac{P(x, y)}{P(y)} \tag{3}$$

Kronecker delta function: For x, y in discrete set S,

$$\delta(x, y) = \begin{cases} 1 \text{ if } x = y \\ 0 \text{ if } x \neq y \end{cases} \tag{4}$$

Dirac delta function: For $x, y \in \mathbb{R}$,

$$\int_{-\infty}^{+\infty} dx\ \delta(x - y) f(x) = f(y) \tag{5}$$

Indicator function:

$$\hat{1}(\mathcal{S}) = \begin{cases} 1 \text{ if } \mathcal{S} \text{ is true} \\ 0 \text{ if } \mathcal{S} \text{ is false} \end{cases} \tag{6}$$

For example, $\delta(x, y) = \hat{1}(x = y)$.

$$\vec{x} = (x[0], x[1], x[2] \ldots, x[nsam(\vec{x}) - 1]) = x[:] \tag{7}$$

$nsam(\vec{x})$ is the number of samples of $\vec{x}$. $\underline{x}[i]$ are i.d.d. (independent identically distributed) samples with

$$x[i] \sim P(\underline{x} = x) = \frac{1}{nsam(\vec{x})} \sum_i \hat{1}(x[i] = x) \tag{8}$$

If we use two sampled variables, say $\vec{x}$ and $\vec{y}$, in a given bnet, their number of samples $nsam(\vec{x})$ and $nsam(\vec{y})$ need not be equal.

$$P(\vec{x}) = \prod_i P(x[i]) \tag{9}$$

$$\sum_{\vec{x}} = \prod_i \sum_{x[i]} \tag{10}$$

$$\partial_{\vec{x}} = [\partial_{x[0]}, \partial_{x[1]}, \partial_{x[2]}, \ldots, \partial_{x[nsam(\vec{x})-1]}] \tag{11}$$

$$\begin{aligned} P(\vec{x}) &\approx [\prod_x P(x)^{P(x)}]^{nsam(\vec{x})} && (12) \\ &= e^{nsam(\vec{x})\sum_x P(x)\log P(x)} && (13) \\ &= e^{-nsam(\vec{x})H(P_{\underline{x}})} && (14) \end{aligned}$$

$$f^{[1,\partial_x,\partial_y]}(x,y) = [f, \partial_x f, \partial_y f] \tag{15}$$

$$f^{+} = f^{[1,\partial_x,\partial_y]} \tag{16}$$

For probabilty distributions $p(x), q(x)$ of $x \in S_{\underline{x}}$

- Entropy:

$$H(p) = -\sum_x p(x)\log p(x) \geq 0 \tag{17}$$

- Kullback-Liebler divergence:

$$D_{KL}(p \parallel q) = \sum_x p(x)\log\frac{p(x)}{q(x)} \geq 0 \tag{18}$$

- Cross entropy:

$$\begin{aligned} CE(p \to q) &= -\sum_x p(x)\log q(x) && (19) \\ &= H(p) + D_{KL}(p \parallel q) && (20) \end{aligned}$$

Normal Distribution: $x, \mu, \sigma \in \mathbb{R}$, $\sigma > 0$

$$\mathcal{N}(\mu,\sigma)(x) = \frac{1}{\sigma\sqrt{2\pi}}e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \tag{21}$$

Uniform Distribution: $a < b$, $x \in [a,b]$

$$\mathcal{U}(a,b)(x) = \frac{1}{b-a} \tag{22}$$

Chapter 1

Generative Adversarial Network (GAN)

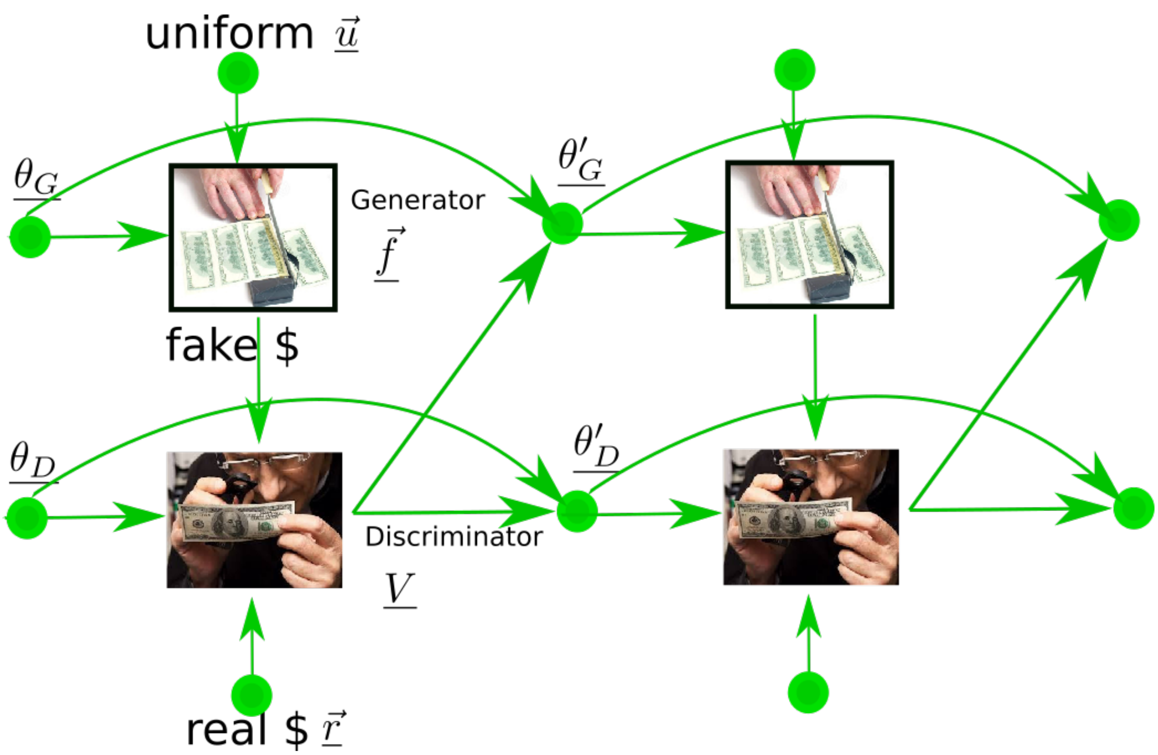

Figure 1.1: Generative Adversarial Network (GAN)

Original GAN, Ref.[1](2014).

Generator G (counterfeiter) generates samples $\vec{f}$ of fake money and submits them to Discriminator D (Treasury agent). D also gets samples $\vec{r}$ of real money. D submits veredict $V \in [0, 1]$. G depends on parameter θ_G and D on parameter θ_D. Veredict V and initial θ_G, θ_D are used to get new parameters θ'_G, θ'_D.Process is repeated (Dynamical Bayesian Network) until saddle point in $V(\theta_G, \theta_D)$ is reached. D makes G better and vice versa. Zero-sum game between D and G.

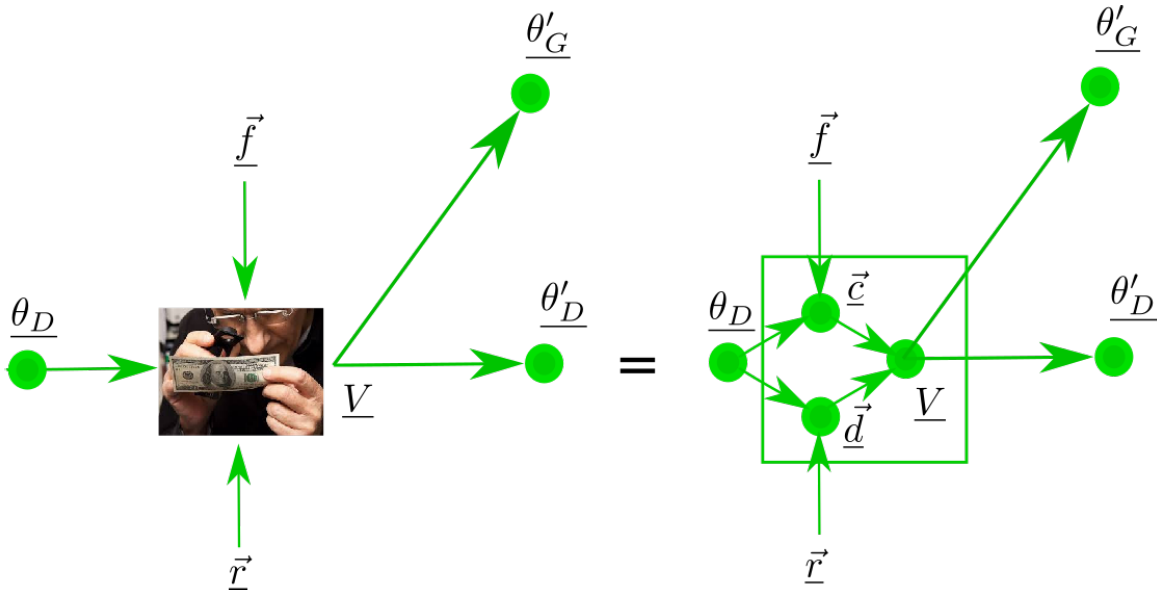

Figure 1.2: Discriminator node $\underline{V}$ in Fig.1 can be split into 3 nodes $\underline{\vec{c}}$, $\underline{\vec{d}}$ and $\underline{V}$.

Let $\mathcal{D}$ be the domain of $D(\cdot, \theta_D)$. Assume that for any $x \in \mathcal{D}$,

$$0 \leq D(x, \theta_D) \leq 1 \; . \tag{1.1}$$

For any $S \subset \mathcal{D}$, define

$$\sum_{x \in S} D(x, \theta_D) = \lambda(S, \theta_D) \; . \tag{1.2}$$

In general, $G(\cdot, \theta_G)$ need not be real valued.
Assume that for every $u \in S_{\underline{u}}$, $G(u, \theta_G) = f \in S_{\underline{f}} \subset \mathcal{D}$. Define

$$\overline{D}(f, \theta_D) = 1 - D(f, \theta_D) \; . \tag{1.3}$$

Note that

$$0 \leq \overline{D}(f, \theta_D) \leq 1 \; . \tag{1.4}$$

Define:

$$V(\theta_G, \theta_D) = \sum_r P(r) \log D(r, \theta_D) + \sum_u P(u) \log \overline{D}(G(u, \theta_G), \theta_D) \; . \tag{1.5}$$

We want the first variation of $V(\theta_G, \theta_D)$ to vanish.

$$\delta V(\theta_G, \theta_D) = 0 \; . \tag{1.6}$$

This implies

$$\partial_{\theta_G} V(\theta_G, \theta_D) = \partial_{\theta_D} V(\theta_G, \theta_D) = 0 \tag{1.7}$$

and

$$V_{opt} = \min_{\theta_G} \max_{\theta_D} V(\theta_G, \theta_D) \; . \tag{1.8}$$

Node transition probability matrices for Figs.1 and 2 are given next in blue:

$$P(\theta_G) = \text{ given} \tag{1.9}$$

$$P(\theta_D) = \text{ given} \tag{1.10}$$

$$P(\vec{u}) = \prod_i P(u[i]) \;\; \text{(usually uniform distribution)} \tag{1.11}$$

$$P(\vec{r}) = \prod_i P(r[i]) \tag{1.12}$$

$$P(f[i]|\vec{u}, \theta_G) = \prod_i \delta[f[i], G(u[i], \theta_G)] \tag{1.13}$$

$$P(c[i]|\vec{f}, \theta_D) = \delta(c[i], \overline{D}(f[i], \theta_D)) \tag{1.14}$$

$$P(d[j]|\vec{r}, \theta_D) = \delta(d[j], D(r[j], \theta_D)) \tag{1.15}$$

$$P(V|\vec{d}, \vec{c}) = \delta(V, \frac{1}{N} \log \prod_{i,j} (c[i]d[j])) \tag{1.16}$$

where $N = nsam(\underline{r})nsam(\underline{u})$.

Let $\eta_G, \eta_D > 0$. Maximize V wrt θ_D, and minimize it wrt θ_G.

$$P(\theta'_G|V, \theta_G) = \delta(\theta'_G, \theta_G - \eta_G \partial_{\theta_G} V) \tag{1.17}$$

$$P(\theta'_D|V, \theta_D) = \delta(\theta'_D, \theta_D + \eta_D \partial_{\theta_D} V) \tag{1.18}$$

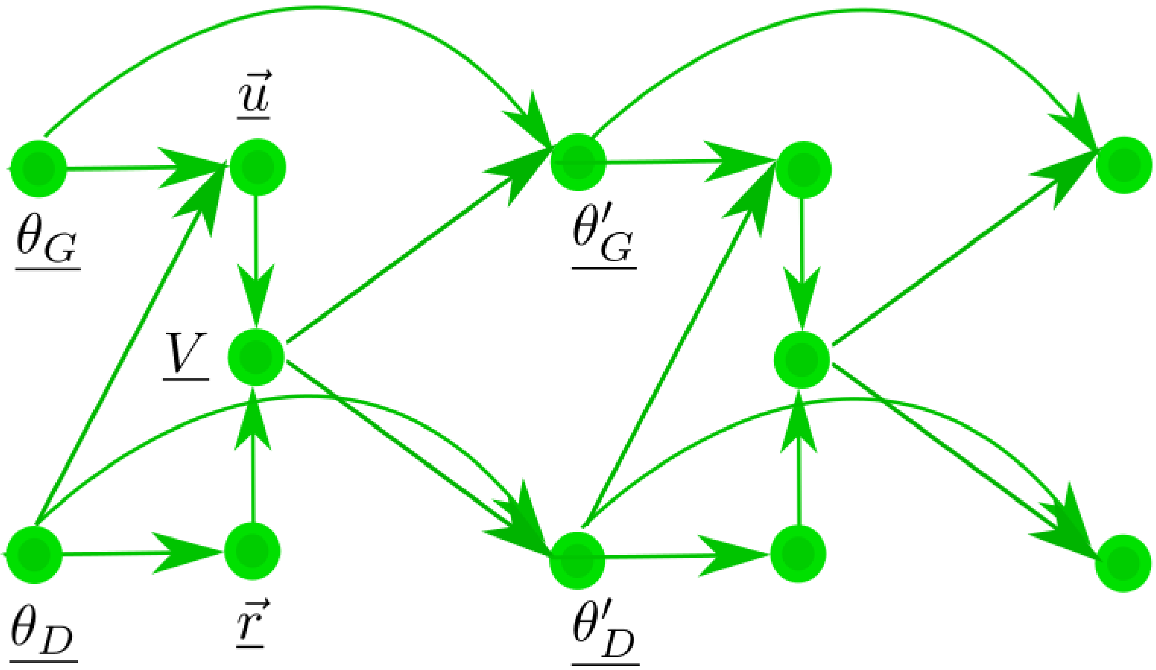

Figure 1.3: GAN, Emulated Bayesian Network

Emulated B net given in Fig 3. Node transition probabilities for B net of Fig.3 given next in blue:

$$P(\theta_G) = \text{ given} \tag{1.19}$$

$$P(\theta_D) = \text{ given} \tag{1.20}$$

$$P(u[i]|\theta_G) = \frac{\overline{D}(G(u[j], \theta_G), \theta_D))}{\overline{\lambda}(\theta_G, \theta_D)} \tag{1.21}$$

where $\overline{\lambda}(\theta_G, \theta_D) = \sum_u \overline{D}(G(u, \theta_G), \theta_D))$ and $u[i] \sim P_{\underline{u}}$.

$$P(r[i]|\theta_G, \theta_D) = \frac{D(r[i], \theta_D)}{\lambda(\theta_D)} \tag{1.22}$$

where $\lambda(\theta_D) = \sum_r D(r, \theta_D)$ and $r[i] \sim P_{\underline{r}}$.

$$P(V|\vec{u}, \vec{r}) = \delta(V, \frac{1}{N} \log \prod_{i,j} (P(r[i]|\theta_G, \theta_D) P(u[j]|\theta_G))) \tag{1.23}$$

where $N = nsam(\underline{r}) nsam(\underline{u})$.

Let $\eta_G, \eta_D > 0$. Maximize V wrt θ_D and minimize it wrt θ_G.

$$P(\theta'_G|V, \theta_G) = \delta(\theta'_G, \theta_G - \eta_G \partial_{\theta_G} V) \tag{1.24}$$

$$P(\theta'_D|V, \theta_D) = \delta(\theta'_D, \theta_D + \eta_D \partial_{\theta_D} V) \tag{1.25}$$

$\mathcal{L}$ = likelihood

$$\begin{aligned} \mathcal{L} &= P(\vec{r}, \vec{u}|\theta_G, \theta_D) && (1.26) \\ &= \prod_{i,j} \left[\frac{D(r[i], \theta_D)}{\lambda(\theta_D)} \frac{\overline{D}(G(u[j], \theta_G), \theta_D))}{\overline{\lambda}(\theta_G, \theta_D)} \right] && (1.27) \end{aligned}$$

$$\log \mathcal{L} = N[V(\theta_G, \theta_D) - \log \lambda(\theta_D) - \log \overline{\lambda}(\theta_G, \theta_D)] \tag{1.28}$$

References

[1] Ian J. Goodfellow et al. *Generative Adversarial Networks*. `https://arxiv.org/abs/1406.2661`.

Chapter 2

Linear and Logistic Regression

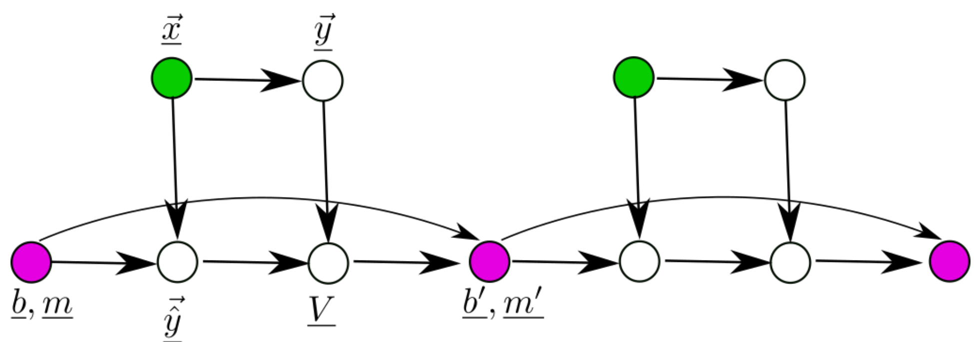

Figure 2.1: Linear Regression

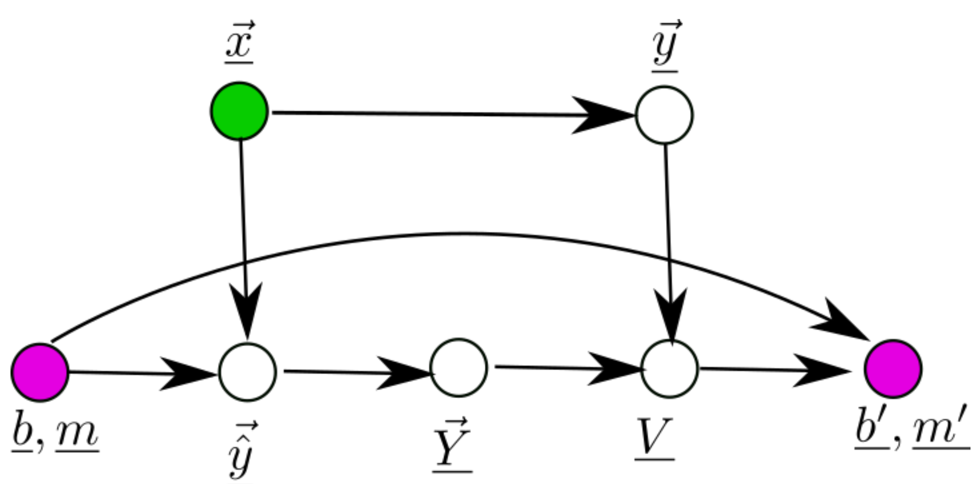

Figure 2.2: B net of Fig.1 with new $\underline{\vec{Y}}$ node.

Estimators $\hat{y}$ for linear and logistic regression.

- **Linear Regression:** $y \in \mathbb{R}$. Note $\hat{y} \in \mathbb{R}$. $(x, \hat{y}(x))$ is a straight line with y-intercept b and slope m.

$$\hat{y}(x; b, m) = b + mx \tag{2.1}$$

- **Logistic Regression:** $y \in \{0, 1\}$. Note $\hat{y} \in [0, 1]$. $(x, \hat{y}(x))$ is a sigmoid. Often in literature, b, m are replaced by β_0, β_1.

$$\hat{y}(x; b, m) = \frac{1}{1 + e^{-(b+mx)}} \tag{2.2}$$

Define

$$V(b, m) = \sum_{x,y} P(x, y) \parallel y - \hat{y}(x; b, m) \parallel \ . \tag{2.3}$$

We want to minimize $V(b, m)$ (called a cost or loss function) wrt b and m.

Node transition probabilities of B net of Fig.1 given next in blue.

$$P(b, m) = \text{ given} \tag{2.4}$$

$$P(b, m) = \text{ given} \tag{2.5}$$

$$P(\vec{x}) = \prod_i P(x[i]) \tag{2.6}$$

$$P(\vec{y}|\vec{x}) = \prod_i P(y[i]|x[i]) \tag{2.7}$$

$$P(\vec{\hat{y}}|\vec{x}, b, m) = \prod_i \delta(\hat{y}[i], \hat{y}(x[i], b, m)) \tag{2.8}$$

$$P(V|\vec{\hat{y}}, \vec{y}) = \delta(V, \frac{1}{nsam(\vec{x})} \log \prod_i \parallel \hat{y}[i] - y[i] \parallel) \tag{2.9}$$

Let $\eta_b, \eta_m > 0$. For $x = b, m$, if $x' - x = \Delta x = -\eta \frac{\partial V}{\partial x}$, then $\Delta V \approx \frac{-1}{\eta}(\Delta x)^2 \leq 0$ for $\eta > 0$. This is called "gradient descent".

$$P(b'|V, b) = \delta(b', b - \eta_b \partial_b V) \tag{2.10}$$

$$P(m'|V, m) = \delta(m', m - \eta_m \partial_m V) \tag{2.11}$$

Generalization to x with multiple components(features)

Suppose that for each sample i, instead of $x[i]$ being a scalar, it has n components called features:

$$x[i] = (x_0[i], x_1[i], x_2[i], \ldots x_{n-1}[i]) \ . \tag{2.12}$$

Slope m is replaced by weights

$$w = (w_0, w_1, w_3, , \ldots, w_{n-1}) \ , \tag{2.13}$$

and the product of 2 scalars $mx[i]$ is replaced by the inner vector product $w^T x[i]$.

Alternative $V(b, m)$ for logistic regression

For logistic regression, since $y[i]$ and $\hat{y}[i]$ are both in the interval $[0, 1]$, they can be interpreted as probabilities. Define probability distributions $p[i](x)$ and $\hat{p}[i](x)$ for $x \in \{0, 1\}$ by

$$p[i](1) = y[i], \quad p[i](0) = 1 - y[i] \tag{2.14}$$

$$\hat{p}[i](1) = \hat{y}[i], \quad \hat{p}[i](0) = 1 - \hat{y}[i] \tag{2.15}$$

Then for the case of logistic regression, 2 cost function $V(b, m)$ that can be used as alternatives to the cost function Eq.(2.3) previously given, are

$$V(b, m) = \frac{1}{nsam(\vec{x})} \sum_i D_{KL}(p[i] \parallel \hat{p}[i]) \tag{2.16}$$

and

$$\begin{aligned} V(b, m) &= \frac{1}{nsam(\vec{x})} \sum_i CE(p[i] \to \hat{p}[i]) & (2.17) \\ &= \frac{-1}{nsam(\vec{x})} \sum_i \{y[i] \log \hat{y}[i] + (1 - y[i]) \log(1 - \hat{y}[i])\} & (2.18) \\ &= \frac{-1}{nsam(\vec{x})} \sum_i \log \left\{ \hat{y}[i]^{y[i]} (1 - \hat{y}[i])^{(1-y[i])} \right\} & (2.19) \\ &= \frac{-1}{nsam(\vec{x})} \sum_i \log P(\underline{Y} = y[i] | \hat{y} = \hat{y}[i]) & (2.20) \\ &= - \sum_{x,y} P(x, y) \log P(\underline{Y} = y | \hat{y} = \hat{y}(x, b, m)) & (2.21) \end{aligned}$$

Above, we used

$$P(\underline{Y} = Y|\hat{y}) = \hat{y}^Y [1 - \hat{y}]^{1-Y} \tag{2.22}$$

for $Y \in S_{\underline{Y}} = \{0, 1\}$. (Bernoulli distribution).

There is no node corresponding to $\underline{Y}$ in the B net of Fig.1. Fig.2 shows a new B net that has a new node called $\underline{\vec{Y}}$ compared to the B net of Fig.1. One defines the transition probabilities for all nodes of Fig.2 except $\underline{\vec{Y}}$ and $\underline{V}$ the same as for Fig.1. For $\underline{\vec{Y}}$ and $\underline{V}$, one defines

$$P(Y[i]|\vec{\hat{y}}) = P(\underline{Y} = Y[i]|\hat{y}[i]) \tag{2.23}$$

$$P(V|\vec{Y}, \vec{y}) = \delta(V, \frac{-1}{nsam(\vec{x})} \log \mathcal{L}) \; , \tag{2.24}$$

where $\mathcal{L} = \prod_i P(\underline{Y} = Y[i]|y[i])$=likelihood.

References

[1] Yunus Saatchi and Andrew Gordon Wilson. *Bayesian GAN*. `https://arxiv.org/abs/1705.09558`.