

Dynamic Sampling from Graphical Models

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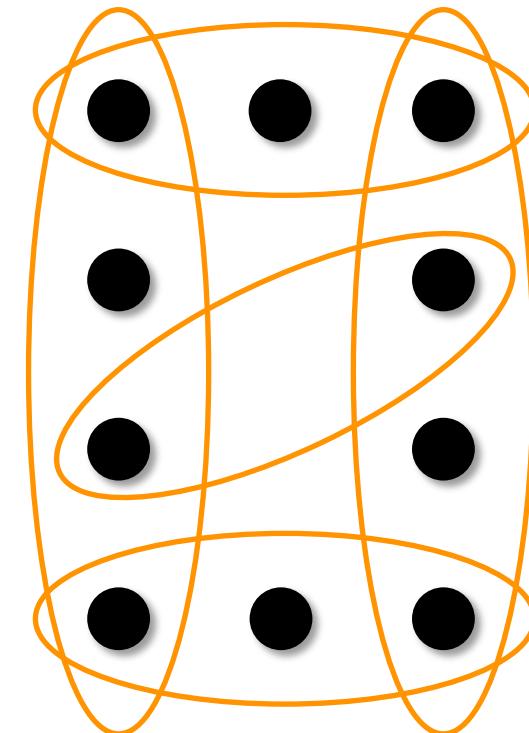
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Graphical Model

- Hyper graph $H = (V, E)$
 - V : vertices
 - $E \subseteq 2^V$: hyper edges.
- Vertex: **variable** with domain Q .
- Hyper edge: **constraint** on its variables.
- **Weight functions(factors)**: $\Phi = (\phi_v)_{v \in V} \cup (\phi_e)_{e \in E}$
 - each variable $\phi_v: Q \rightarrow \mathbb{R}_{\geq 0}$;
 - each constraint $\phi_e: Q^e \rightarrow \mathbb{R}_{\geq 0}$.
- Each **configuration** $\sigma \in Q^V$: its **weight**

$$w(\sigma) = \prod_{v \in V} \phi_v(\sigma_v) \prod_{e \in E} \phi_e(\sigma_e).$$



hyper graph
 $H = (V, E)$

Graphical Model

Instance $\mathcal{I} = (V, E, Q, \Phi)$

- V : **variables**
- E : **constraints**
- Q : **domain**
- $\Phi = (\phi_v)_{v \in V} \cup (\phi_e)_{e \in E}$: **weight functions (factors)**

Gibbs distribution μ over Q^V :

$$\forall \sigma \in Q^V: \mu(\sigma) \propto w(\sigma) = \prod_{v \in V} \phi_v(\sigma_v) \prod_{e \in E} \phi_e(\sigma_e)$$

Hardcore Model

- Graph $G = (V, E)$

$$I(G) = \{\text{independent sets in } G\}.$$

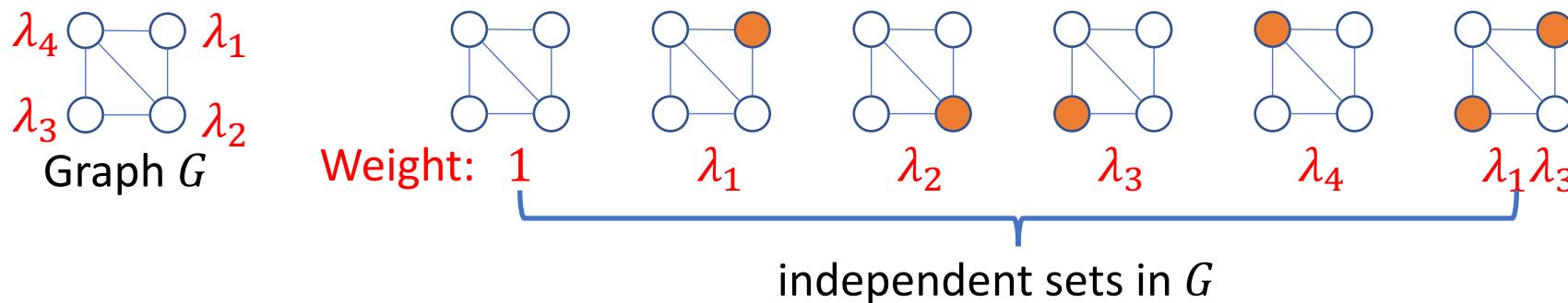
- **Fugacity** of vertex $v \in V$: $\lambda_v \in \mathbb{R}_{\geq 0}$.
- **Weight** of independent set $S \in I(G)$:

$$w(S) = \prod_{v \in S} \lambda_v.$$

product of
vertex fugacities

- **Hardcore model**: distribution μ over $I(G)$, each $S \in I(G)$:

$$\mu(S) \propto w(S).$$



Ising Model

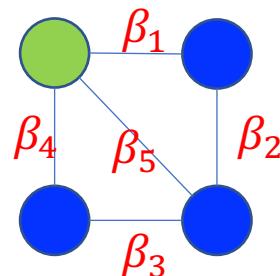
- Graph $G = (V, E)$.
- **Inverse temperature** of edge $e \in E$: $\beta_e \in \mathbb{R}_{\geq 0}$.
- **Spin state** of vertex $v \in V$: $\{-1, +1\}$.
- **Weight** of configuration $\sigma \in \{-1, +1\}^V$

$$w(\sigma) = \prod_{e=\{u,v\} \in E} \exp(\beta_e \sigma_u \sigma_v).$$

product of
pairwise interactions

- **Ising model**: distribution μ over $\{-1, +1\}^V$:

$$\mu(\sigma) \propto w(\sigma).$$



Weight= $\exp(-\beta_1) \exp(\beta_2) \exp(\beta_3) \exp(-\beta_4) \exp(-\beta_5)$.

Graphical Model

- **Machine Learning**
representation, inference, learning;
- **Statistical Physics**
Ising model, hardcore model;
- **Theoretical Computer Science**
sampling, counting.



application: image denoising

Sampling from Graphical Model

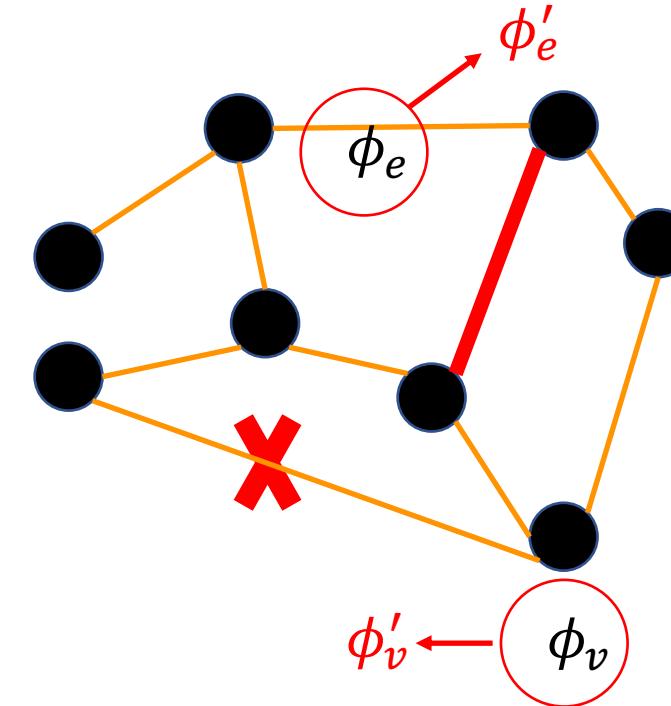
- **Input:** a graphical model \mathcal{I} ;
- **Output:** a sample $X \sim \mu_{\mathcal{I}}$.

Dynamic Sampling Problem

- Graphical model $\mathcal{I} = (V, E, Q, \Phi)$

$$\mu_{\mathcal{I}}(\sigma) \propto \prod_{v \in V} \phi_v(\sigma_v) \prod_{e \in E} \phi_e(\sigma_e).$$

- Random sample: $X \sim \mu_{\mathcal{I}}$.
- Updates of graphical model $\mathcal{I} \rightarrow \mathcal{I}'$
 - add/delete constraints;
 - change weight functions.



Question: Can we modify X to $X' \sim \mu_{\mathcal{I}'}$ with a *small incremental cost*?
random sample for **updated** graphical model

Update is **represented** by a pair (D, Φ_D)

- $D \subseteq V \cup 2^V$: **updated variables & updated constraints**;
- $\Phi_D = (\phi_a)_{a \in D}$: **new weight functions**.

input graphical model

$$\mathcal{I} = (V, E, Q, \Phi)$$

update (D, Φ_D)

updated graphical model

$$\mathcal{I}' = (V, E', Q, \Phi')$$

updated constraints

updated weight functions

Dynamic Sampling from Graphical Model

- **Input:** a graphical model \mathcal{I} ; a sample $X \sim \mu_{\mathcal{I}}$
an update (D, Φ_D) that modifies \mathcal{I} to \mathcal{I}' ;
- **Output:** a sample $X' \sim \mu_{\mathcal{I}'}$.

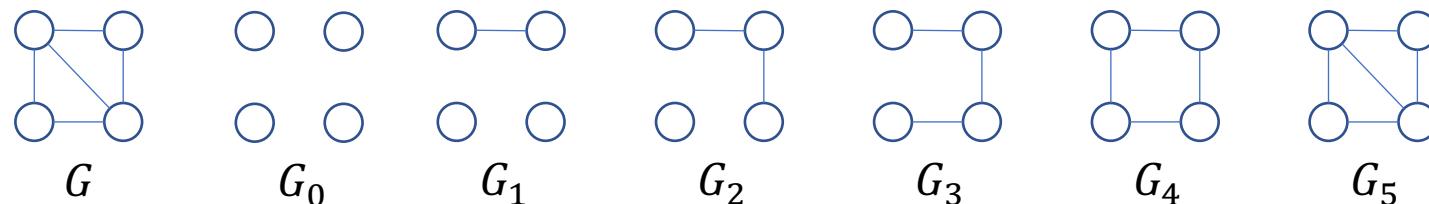
Offline adversary: update is **independent** with the input sample X .

Motivations

- Online learning with dynamic or streaming data
- Dynamic graphical models
 - Video: a sequence of closely related images.



- Approximate counting [Jerrum, Valiant, Vazirani, 1986]
 - Graph $G = (V, E)$, count $\#\{\text{independent sets of } G\}$.
 - Self reduction: a sequence of graphs $G_0, G_1, \dots, G_{|E|}$:



Static Sampling

- **Input:** a graphical model \mathcal{I} ;
- **Output:** a sample $X \sim \mu_{\mathcal{I}}$.

Well studied

Dynamic Sampling

- **Input:** a graphical model \mathcal{I} ;
a sample $X \sim \mu_{\mathcal{I}}$
a update (D, Φ_D)
- **Output:** a sample $X' \sim \mu_{\mathcal{I}'}$.

Lacking studies

Algorithms for static sampling

- Markov chain Monte Carlo (MCMC)
 - Metropolis Hastings [Metropolis 1953]
 - Glauber Dynamics [Glauber 1963]
- Coupling from the past (CFTP) [Propp and Wilson 1996]

Not suitable for dynamic sampling, per se.

- **can not use** the input sample X ;
- rerunning sampling algorithm on \mathcal{I}' is **wasteful**.

Our Contribution

New
Algorithm



Dynamic Sampling Problem

- **Input:** a graphical model \mathcal{I} ;
a sample $X \sim \mu_{\mathcal{I}}$
a update (D, Φ_D)
- **Output:** a sample $X' \sim \mu_{\mathcal{I}'}$.

- ***Fast***
a broad class of graphical models $\rightarrow \mathbb{E}[\text{running time}] = O(|D|)$
- ***Exact Sampling***
 X follows precisely distribution $\mu_{\mathcal{I}'}$
- ***Las Vegas***
algorithm knows when to stop
- ***Distributed / Parallel***
each step uses only local information

Graphical Model

Instance $\mathcal{I} = (V, E, Q, \Phi)$

- V : **variables**
- E : **constraints**
- Q : **domain**
- $\Phi = (\phi_v)_{v \in V} \cup (\phi_e)_{e \in E}$: **weight functions (factors)**

Gibbs distribution μ over Q^V :

$$\forall \sigma \in Q^V: \mu(\sigma) \propto w(\sigma) = \prod_{v \in V} \phi_v(\sigma_v) \prod_{e \in E} \phi_e(\sigma_e)$$

Rejection Sampling

Graphical model $\mathcal{I} = (V, E, Q, \Phi)$ with Gibbs distribution

$$\mu_{\mathcal{I}}(\sigma) \propto \prod_{v \in V} \phi_v(\sigma_v) \prod_{e \in E} \phi_e(\sigma_e).$$

Assumption: normalized weighted functions

- each $\phi_v: Q \rightarrow [0,1]$ is a **distribution** over Q : $\sum_{c \in Q} \phi_v(c) = 1$;
- each $\phi_e: Q^e \rightarrow [0,1]$.

Rejection Sampling

- Each $v \in V$ samples $X_v \sim \phi_v$ ind.;
- Each $e \in E$ becomes **accepted** ind. w.p. $\phi_e(X_e)$; o.w. e becomes **rejected**
- **Accept** $\mathbf{X} = (X_v)_{v \in V}$ if all $e \in E$ are accepted;
- **Reject** \mathbf{X} if otherwise.

$$\Pr[\mathbf{X} = \sigma \wedge \mathbf{X} \text{ is accepted}] = \underbrace{\prod_{v \in V} \phi_v(\sigma_v)}_{\text{generate } \mathbf{X} = \sigma} \underbrace{\prod_{e \in E} \phi_e(\sigma_e)}_{\text{all } e \in E \text{ are accepted}}.$$

$$\Pr[\text{all } e \in E \text{ are accepted}] = \exp(-\Omega(|E|)).$$

Rejection Sampling is **Correct but Slow**.

Question

Can we obtain an efficient rejection sampling algorithm ?

- Fast
- Dynamic
- Distributed / Parallel

This problem was **partially solved** by

Partial Rejection Sampling (**PRS**) [Guo, Jerrum, Liu, 2017].

- **Boolean** weight function $\phi_e \rightarrow \{0,1\}$
- **Not known** to be dynamic
- **Not** distributed / parallel

Our Contribution

New
Algorithm



Dynamic Sampling Problem

- **Input:** a graphical model \mathcal{I} ;
a sample $X \sim \mu_{\mathcal{I}}$
a update (D, Φ_D)
- **Output:** a sample $X' \sim \mu_{\mathcal{I}'}$.

Efficient Rejection Sampling

- Fast
- Dynamic
- Distributed/Parallel

Rejection Sampling

- Each $v \in V$ samples $X_v \sim \phi_v$ ind.;
- Each $e \in E$ becomes **accepted** ind. w.p. $\phi_e(X_e)$; o.w. e becomes **rejected**
- **Accept** $X = (X_v)_{v \in V}$ if all $e \in E$ are accepted;
- **Reject** X if otherwise.

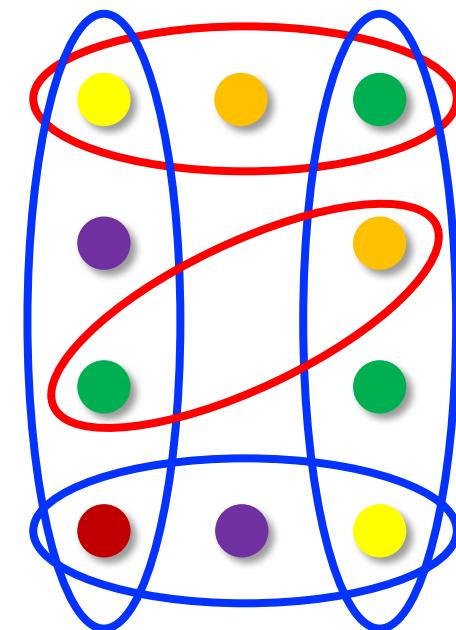
The sample X is **rejected**



Set of **Bad Variables**

$$\mathcal{R} = \bigcup_{\substack{e \in E: \\ e \text{ is rejected}}} e,$$

\mathcal{R} : **variables in rejected constraints**



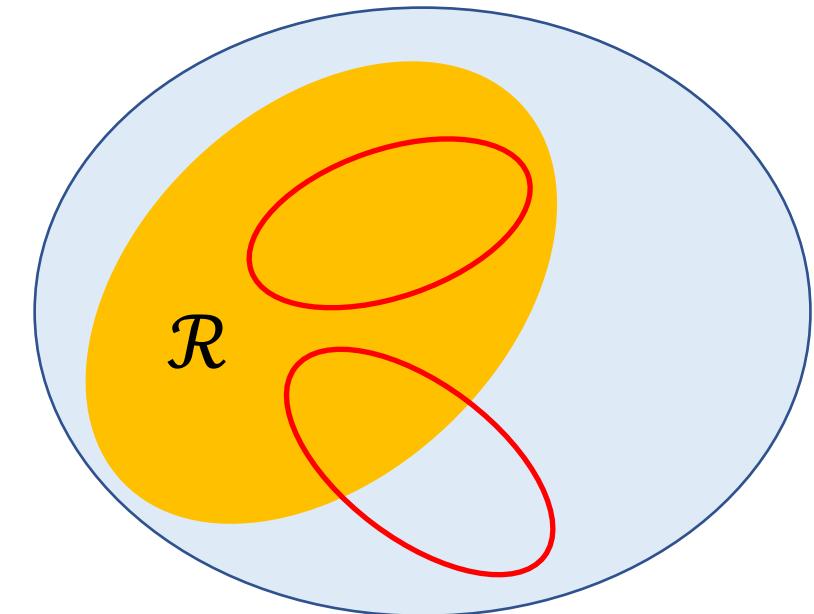
accepted constraint
 rejected constraint

A “Natural” Resampling Algorithm

- each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$ ind.; o.w. e becomes **rejected**
- each $e \in \text{ICD}(\mathcal{R})$ becomes **accepted** ind. w.p. $\phi_e(X_e)$;
- construct new $\mathcal{R} \leftarrow \bigcup_{e \in E: e \text{ is rejected}} e$.

$\text{ICD}(\mathcal{R})$: constraints **incident** to \mathcal{R}

$$\text{ICD}(\mathcal{R}) = \{ e \in E \mid e \cap \mathcal{R} \neq \emptyset \}.$$



A “Natural” Resampling Algorithm

- each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$ ind.; o.w. e becomes **rejected**
- each $e \in \text{ICD}(\mathcal{R})$ becomes **accepted** ind. w.p. $\phi_e(X_e)$;
- construct new $\mathcal{R} \leftarrow \bigcup_{e \in E: e \text{ is rejected}} e$.

While($\mathcal{R} \neq \emptyset$)

Update (X, \mathcal{R}) by “Natural” Resampling Algorithm

Output X .

Wrong
Distribution

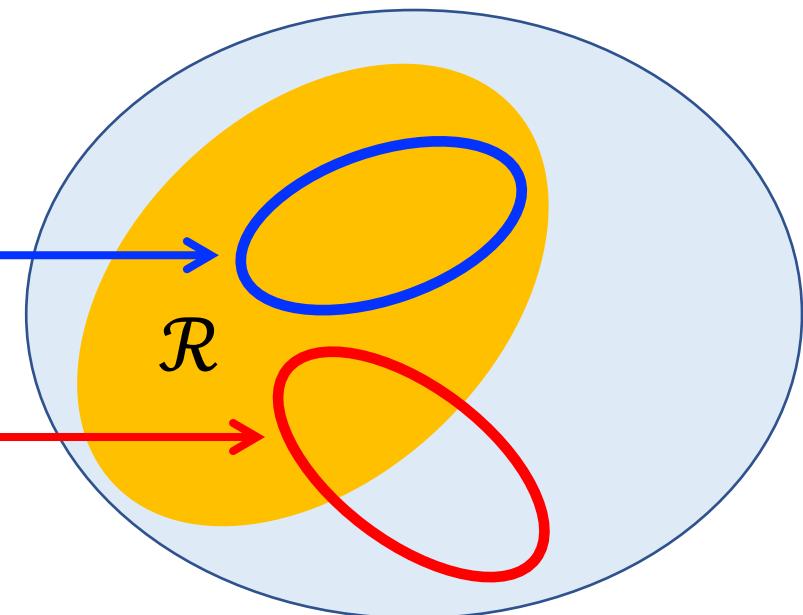
- Similar to **Moser-Tardos** for LLL. [Moser, Tardos, 2009]
- The output X does **NOT** follow the Gibbs distribution μ .
[Harris, Srinivasan, 2016], [Guo, Jerrum, Liu, 2017]

A “Natural” Resampling Algorithm

- each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$ ind.;
- each $e \in \text{ICD}(\mathcal{R})$ becomes **accepted** ind. w.p. $\phi_e(X_e)$;
- construct new $\mathcal{R}' \leftarrow \bigcup_{e \in E: e \text{ is rejected}} e$.

$\text{ICD}(\mathcal{R})$: constraints **incident** to set \mathcal{R}

- $\text{ICD}(\mathcal{R})$ {
- **internal constraints** — $E(\mathcal{R}) = \{ e \in E \mid e \subseteq \mathcal{R} \}$;
 - **boundary constraints** — $\delta(\mathcal{R}) = \{ e \in E \setminus E(\mathcal{R}) \mid e \cap \mathcal{R} \neq \emptyset \}$.



A “Natural” Resampling Algorithm

- each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$ ind.;
- each $e \in \text{ICD}(\mathcal{R})$ becomes **accepted** ind. w.p. $\phi_e(X_e)$;
- construct new $\mathcal{R} \leftarrow \cup_{e \in E: e \text{ is rejected}} e$.

Our Algorithm: Local-Resample(X, \mathcal{R})

- each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$ ind.;
- each $e \in E(\mathcal{R})$ becomes **accepted** ind. w.p. $\phi_e(X_e)$;
- each $e \in \delta(\mathcal{R})$ becomes **accepted** ind. with a **modified probability**;
- construct new $\mathcal{R} \leftarrow \cup_{e \in E: e \text{ is rejected}} e$.
- return (X, \mathcal{R}) ;

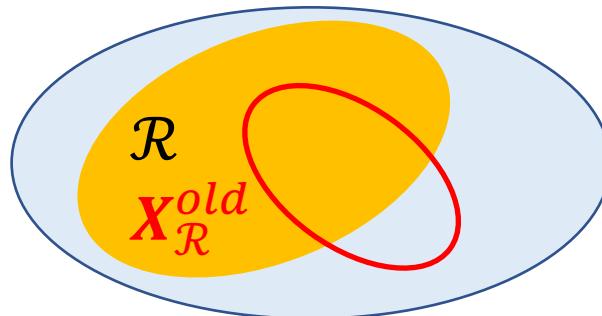
Our Algorithm: Local-Resample(X, \mathcal{R})

- ① each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$ ind.;
- ② each $e \in E(\mathcal{R})$ becomes **accepted** ind. w.p. $\phi_e(X_e)$;
- ③ each $e \in \delta(\mathcal{R})$ becomes **accepted** ind. w.p. $C_e \cdot \frac{\phi_e(X_e)}{\phi_e(X_e^{old})} \leq 1$;
- ④ construct new $\mathcal{R} \leftarrow \cup_{e \in E: e \text{ is rejected}} e$. **normalization factor**
- ⑤ return (X, \mathcal{R}) ;

$X^{old} \in Q^V$ is the old X **before** the resampling in step ①

Normalization Factor $C_e = C_e(X_{\mathcal{R}}^{old})$:

$$C_e = \min_{y \in Q^e: y_{e \cap \mathcal{R}} = X_{e \cap \mathcal{R}}^{old}} \phi_e(y).$$



While($\mathcal{R} \neq \emptyset$)

$(X, \mathcal{R}) \leftarrow \text{Local-Resample}(X, \mathcal{R})$

Output X .

**Correct
Distribution**

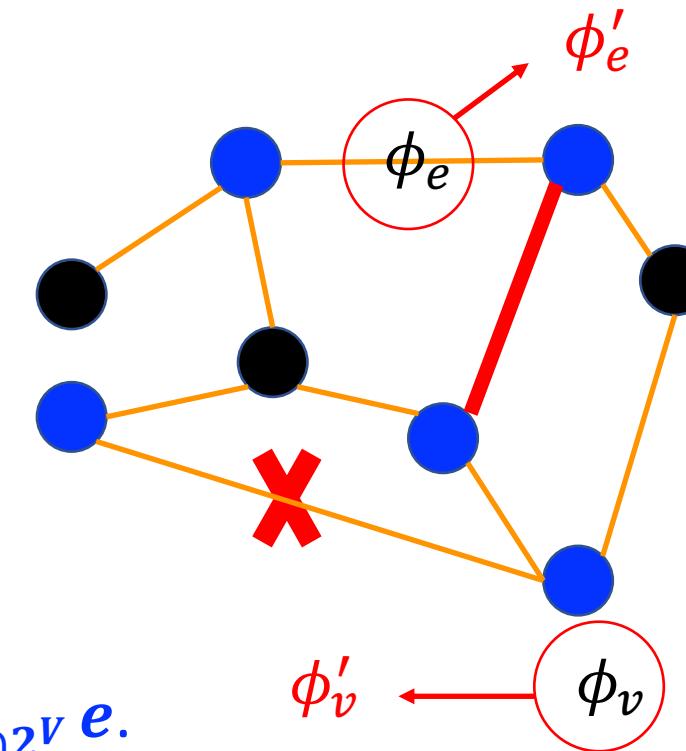
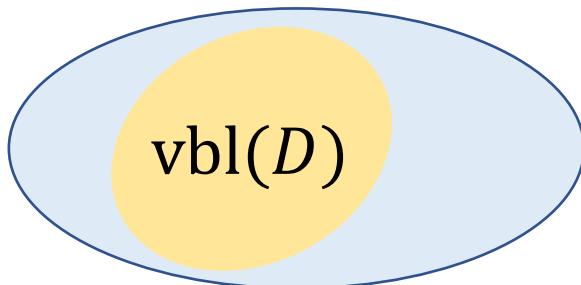
Dynamic Sampler

Dynamic Sampling from Graphical Model

- **Input:** a graphical model \mathcal{I} ; a sample $X \sim \mu_{\mathcal{I}}$
a update (D, Φ_D) that modifies \mathcal{I} to \mathcal{I}' ;
- **Output:** a sample $X' \sim \mu_{\mathcal{I}'}$.

- D : updated variables & updated constraints;
- $vbl(D)$: variables **involved** by the update:

- **updated variables:** $D \cap V$;
- **variables incident to updated constraints:** $\bigcup_{e \in D \cap 2^V} e$.



Graphical models \mathcal{I} and \mathcal{I}' **differ** only on $vbl(D)$.



The initial **bad set** $\mathcal{R} = vbl(D)$.

Dynamic Sampler

- Apply changes (D, Φ_D) to current graphical model \mathcal{J} .
- $\mathcal{R} \leftarrow \text{vbl}(D)$;
- **While** $(\mathcal{R} \neq \emptyset)$
 - $(X, \mathcal{R}) \leftarrow \text{Local-Resample}(X, \mathcal{R})$;
- **Return** X ;

Theorem: Correctness [This Work]

Upon termination, the dynamic sampler outputs $X \sim \mu_{\mathcal{J}'}$.

A dynamic sampler for **general graphical model**:

- ***Exact sampling***
- ***Las Vegas***
- ***Distributed / Parallel***

Proof of Correctness

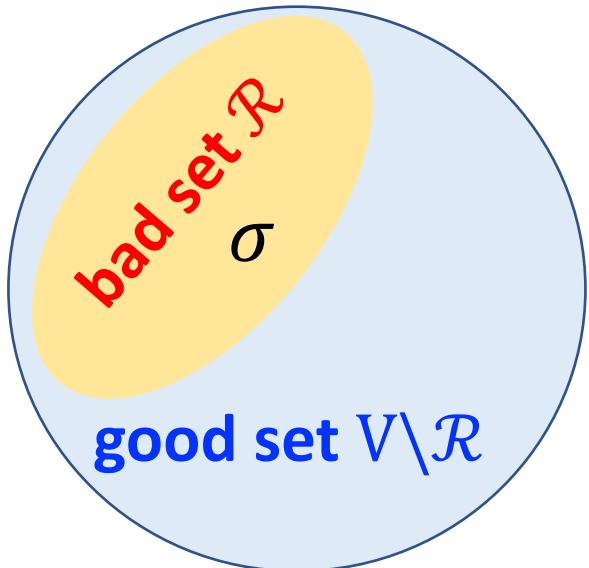
Dynamic Sampler

- Apply changes (D, Φ_D) to current graphical model \mathcal{I} .
- $\mathcal{R} \leftarrow \text{vbl}(D)$;
- **While**($\mathcal{R} \neq \emptyset$)
 - $(X, \mathcal{R}) \leftarrow \text{Local-Resample}(X, \mathcal{R})$;
- **Return** X ;

The algorithm maintains $(X, \mathcal{R}) \in Q^V \times 2^V$

- \mathcal{R} : **bad set**;
- $V \setminus \mathcal{R}$: **good set**

$X_{V \setminus \mathcal{R}}$ follows “**correct**” distribution.



Conditional Gibbs property w.r.t. μ

Conditioning on any $\mathcal{R} \subseteq V$ and any assignment $\sigma \in Q^{\mathcal{R}}$ of $X_{\mathcal{R}}$, the distribution of $X_{V \setminus \mathcal{R}}$ is $\mu_{V \setminus \mathcal{R}}^{\sigma}$.

$\mu_{V \setminus \mathcal{R}}^{\sigma}$: marginal distribution of μ on $V \setminus \mathcal{R}$ conditioning on σ .

Local-Resample(X, \mathcal{R})



Resampling chain

- **Markov chain** on $\Omega = Q^V \times 2^V$
- Transition Matrix $P \in \mathbb{R}^{\Omega \times \Omega}$
 $P: (X, \mathcal{R}) \rightarrow (X', \mathcal{R}')$

Equilibrium Condition

If (X, \mathcal{R}) satisfies the conditionally Gibbs property w.r.t. μ ,
then so does (X', \mathcal{R}') .

Equation System for Equilibrium Condition

$\forall S, T \subseteq V, \sigma \in Q^{V \setminus S}$ and $\tau \in Q^{V \setminus T}$,

$$\forall y \in Q^V, y_{V \setminus T} = \tau: \sum_{\substack{x \in Q^V \\ x_{V \setminus S} = \sigma}} \mu_S^\sigma(x_S) \cdot P((x, S), (y, T)) = C(S, \sigma, T, \tau) \cdot \mu_T^\tau(y_T).$$

Our algorithm is a solution to this equation system.

Theorem: Fast Convergence [This Work]

The updated graphical model satisfies $d = O(1)$, $\max_{e \in E'} |e| = O(1)$, and

$$\forall e \in E': \min_x \phi'_e(x) > \sqrt{1 - \frac{1}{d+1}}$$

where d is the maximum degree of the dependency graph.

The **cost** of the dynamic sampler is

- $O(\log |D|)$ **iterations** in **expectation**;
- $O(|D|)$ **resamplings** in **expectation**.



Ising Model: $\forall e \in E:$

$$1 - \exp(-2|\beta_e|) < \frac{1}{4\Delta}$$

Uniqueness Regime: $\forall e \in E:$

$$1 - \exp(-2|\beta_e|) < \frac{2}{\Delta}$$

Theorem: Fast Convergence [This Work]

Hardcore model and Ising model on bounded degree graph s.t.

- Hardcore model: $\forall v \in V: \lambda_v \leq \frac{1}{\sqrt{2\Delta-1}}$.
- Ising model: $\forall e \in E: 1 - \exp(-2|\beta_e|) \leq \frac{1}{2.221\Delta+1}$,

where Δ is the maximum degree.

The **cost** of the dynamic sampler is

- $O(\log |D|)$ **iterations** in **expectation**;
- $O(|D|)$ **resamplings** in **expectation**;

Uniqueness Regime:

- Hardcore model: $\forall v \in V: \lambda_v < \frac{(\Delta-1)^{\Delta-1}}{(\Delta-2)^\Delta} \approx \frac{e}{\Delta-2}.$ $\lambda_v = O\left(\frac{1}{\Delta}\right)$
- Ising model: $\forall e \in E: 1 - \exp(-2|\beta_e|) < \frac{2}{\Delta}.$ $1 - \exp(-2|\beta_e|) = O\left(\frac{1}{\Delta}\right)$

Proof of the Fast Convergence

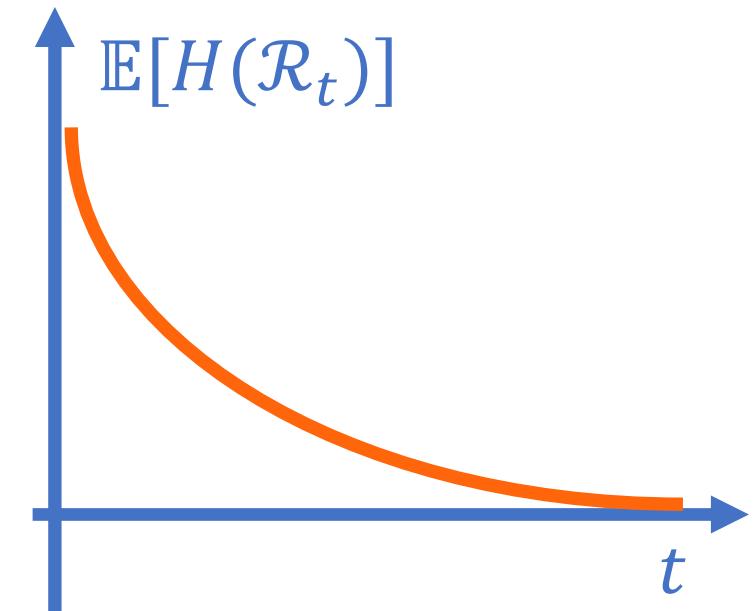


Potential function on **bad set** \mathcal{R}_t

$$H: 2^V \rightarrow \mathbb{Z}_{\geq 0}$$

Step-wise decay on **expectation** of $H(\mathcal{R}_t)$

$$\mathbb{E}[H(\mathcal{R}_t)] \leq (1 - \delta)\mathbb{E}[H(\mathcal{R}_{t-1})].$$



Summary

- **Dynamic sampling problem.**
- **Dynamic sampler** for general graphical models

Exact Sampling & Las Vegas & Distributed/Parallel.

- **Equilibrium conditions** for resampling.

Future Work

- **Dynamic MCMC sampling** [Feng, He, Yin, Sun, arXiv:1904.11807]
- Improve the **regimes** for efficient dynamic sampling

correlation decay  *efficient dynamic sampling algorithm.*
- Extend to **continuous distributions & global constraints.**

Thank You

See you at the poster session
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Dynamic Sampling from Graphical Models

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Abstract

We study the problem of sampling from a graphical model when the model itself is changing dynamically with time. We give an algorithm that can sample dynamically from a broad class of graphical models efficiently. We give an equilibrium condition that guarantees the correctness of the dynamic sampling.

Graphical Model

Graphical models arise in a variety of disciplines ranging from statistical physics, machine learning, statistics, to theoretical computer science. A graphical model instance is specified by a tuple $\mathcal{J} = (V, E, Q, \Phi)$:

- variable set (V)
- constraint set (edge set) $E \subseteq 2^V$
- finite domain Q
- factors (weight functions)

$\Phi = (\phi_e)_{e \in E} \cup (\phi_v)_{v \in V}$

- each $\phi_e: Q^E \rightarrow \mathbb{R}_{\geq 0}$;
- each $\phi_v: Q^V \rightarrow \mathbb{R}_{\geq 0}$;

Gibbs distribution μ over Q^V :

$$\forall \sigma \in Q^V, \quad \mu(\sigma) \propto \prod_{v \in V} \phi_v(\sigma_v) \prod_{e \in E} \phi_e(\sigma_e).$$

Example: Ising model $\mathcal{J} = (V, E, \beta)$

- graph $G = (V, E)$;
- finite domain $Q = \{-1, +1\}$;

inverse temperature $\beta = (\beta_e)_{e \in E}$, each $\beta_e \in \mathbb{R}_{\geq 0}$;

Gibbs distribution μ over $\{-1, +1\}^V$:

$$\forall \sigma \in \{-1, +1\}^V, \quad \mu(\sigma) \propto \prod_{e \in (u, v) \in E} \exp(\beta_e \sigma_u \sigma_v);$$

uniqueness condition

$$\forall e \in E: \quad \exp(-2|\beta_e|) > 1 - \frac{2}{\Delta}.$$

Example: hardcore model $\mathcal{J} = (V, E, \lambda)$.

- graph $G = (V, E)$;
- finite domain $Q = \{0, 1\}$;

fugacity $\lambda = (\lambda_v)_{v \in V}$, each $\lambda_v \in \mathbb{R}_{\geq 0}$;

Gibbs distribution μ over $\{0, 1\}^V$, $\forall v \in \{0, 1\}^V$,

$$\mu(v) \propto \begin{cases} \prod_{e \in (u, v)} \lambda_u & \text{if } I(v) \text{ is an independent set,} \\ 0 & \text{if } I(v) \text{ is not an independent set,} \end{cases}$$

where $I(v) = \{u \in V \mid v_u = 1\}$;

uniqueness condition

$$\forall v \in V: \quad \lambda_v < \frac{(\Delta - 1)^{\Delta - 1}}{(\Delta - 2)^\Delta} \approx \frac{e}{\Delta - 2}.$$

Dynamic Sampling from graphical model

Dynamic Sampling Problem

Given: dynamic graphical model and current sample. Main question: "Can we obtain a sample from an updated graphical model with a small incremental cost?"

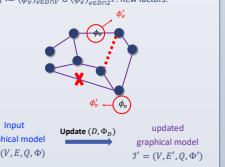
Updates of graphical model

- add/delete constraints;
- change factors $\phi_e \rightarrow \phi'_e, \phi_v \rightarrow \phi'_v$;
- add/delete independent variables.

An update of graphical model $\mathcal{J} = (V, E, Q, \Phi)$ is represented by a pair (D, Φ_D) :

- $D \subseteq V \cup 2^V$: updated variables and constraints;

$\Phi_D := (\phi_e)_{e \in D} \cup (\phi_v)_{v \in V \setminus D}$: new factors.



Dynamic Sampler

Notations

- Update of graphical model (D, Φ_D) .

$vbl(D) := (D \cap V) \cup (\cup_{e \in D \cap V} e)$: variables involved by the update (D, Φ_D) ;

- updated variables;

variables incident to updated constraints.

Subset of variables $\mathcal{R} \subseteq V$:

- internal constraints $E(\mathcal{R}) := \{e \in E \mid e \subseteq \mathcal{R}\}$;

boundary constraints $\delta(\mathcal{R}) := \{e \in E \setminus E(\mathcal{R}) \mid e \cap \mathcal{R} \neq \emptyset\}$;

incident constraints $E^+(\mathcal{R}) := E(\mathcal{R}) \cup \delta(\mathcal{R})$.



The Algorithm

Assumption: normalized factors $\Phi = (\phi_e)_{e \in E} \cup (\phi_v)_{v \in V}$

each $\phi_e: Q^e \rightarrow [0, 1]$ is a distribution over Q^e ;

each $\phi_v: Q^V \rightarrow [0, 1]$.

Dynamic Sampler

Input: a graphical model \mathcal{J} and a sample $X \sim \mu_{\mathcal{J}}$;

Update: an update (D, Φ_D) to current graphical model \mathcal{J} ;

$\mathcal{R} = vbl(D)$;

While($\mathcal{R} \neq \emptyset$)

• $(X, \mathcal{R}) \leftarrow \text{Local-Resample}(X, \mathcal{R})$;

Return X ;

Local-Resample(X, \mathcal{R}):

- each $e \in E^+(\mathcal{R})$ computes K_e ;

first, compute $K_{\mathcal{R}}$

- each $v \in \mathcal{R}$ resamples $X_v \sim \phi_v$;

then, update $X_{\mathcal{R}}$

each $e \in E^-(\mathcal{R})$ samples $X_e \sim \phi_e$ independently s.t.

$P[X_e = 0] = \lambda_e \phi_e(X_v)$ depends on both old and new samples.

Return (X', \mathcal{R}') ;

When $\mathcal{R} = \emptyset$, the random sample $X \sim \mu$.

Resampling chain

The resampling algorithm is a Markov chain over $Q^V \times 2^V$ with transition matrix $P: (X, \mathcal{R}) \rightarrow (X', \mathcal{R}')$.

Equilibrium condition for resampling chain:

If (X, \mathcal{R}) is conditionally Gibbs w.r.t. μ , then (X', \mathcal{R}') is also conditionally Gibbs w.r.t. μ' .

The condition is established by verifying equation system:

$\forall S, T \subseteq V, \sigma \in Q^S \text{ and } \tau \in Q^T$,

$\forall v \in Q^V, \forall t \in T: \sum_{y \in Q^V} \mu'_t(y) P((x, S, \sigma, t) \rightarrow (y, T, \tau)) = \mu'_t(y)$.

Dynamic Sampling Algorithm

a solution to

Equation System

Our Results

Theorem: Correctness
The dynamic sampler outputs the correct sample $X \sim \mu'$. guaranteed by the equilibrium condition

Features of the Algorithm
dynamic, exact sampling, Las Vegas, distributed/parallel.

Theorem: Fast Convergence

$d := \max\{|e| \in E \mid e \cap e' \neq \emptyset\}$: the maximum degree of the dependency graph

\Rightarrow the cost of the dynamic sampler:

- $O(\log d)$ iterations in expectation;
- $O(d|D|)$ resamplings in expectation.

Better results on concrete graphical models:

- Ising model: $\forall e \in E: \exp(-2|\beta_e|) \geq 1 - \frac{1}{2^{2214d+1}}$;
- Hardcore model: $\forall v \in V: \lambda_v \leq \frac{1}{\sqrt{d-1}}$.

Equilibrium Condition

The dynamic sampler maintains a random pair $(X, \mathcal{R}) \in Q^V \times 2^V$.

problematic set \mathcal{R} : current resampled set that contains the problematic variables to be resampled;
non-problematic variables: current sanity set that contains the non-problematic variables.

Conditional Gibbs property:
A random pair $(X, \mathcal{R}) \in Q^V \times 2^V$ is conditionally Gibbs w.r.t. μ if conditioning on any $\mathcal{R} \subseteq \mathcal{R}'$ and any assignment $\sigma \in Q^{\mathcal{R}}$ of $X_{\mathcal{R}}$, the distribution of $X_{\mathcal{R} \setminus \mathcal{R}'}$ is precisely $\mu'_{\mathcal{R} \setminus \mathcal{R}'}$.
 $\mu'_{\mathcal{R} \setminus \mathcal{R}'}:$ marginal distribution of μ on $V \setminus \mathcal{R}$ conditioning on σ .

When $\mathcal{R} = \emptyset$, the random sample $X \sim \mu$.

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Dynamic Sampling Algorithm

a solution to

Equilibrium Condition