Probabilistic Graphical Models

Jerónimo Hernández-González

#### About me

- Lecturer at UB
- Previously at UPV-EHU, AEPIA, IIIA-CSIC
- PhD in Machine Learning (University of the Basque Country, 2015)
   Learning PGMs for weakly supervised classification
- Research lines:
  - Weakly supervised learning (Crowd learning)
  - ► PGMs (Bayesian networks) for classification
  - Approximate inference in PGMs
  - Applied research: embryo selection, software defect, citizen science, etc.

## By the end of the semester...

#### you will know...

- what probabilistic graphical models (PGMs) are
  - ► The probabilistic approach to machine learning
  - Types of PGMs
- which types of queries we can ask to them l.e., how to make a query...
  - when it can be answered in polynomial time (exact)
  - when it cannot be answered efficiently (approximate)
- how a PGM can be inferred from data

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#### you will be able to...

- apply the studied algorithms to problems of your interest
- translate PGMs and algorithms into code

### Content

- Introduction
- Representation
  - Markov networks (Undirected)
  - Bayesian networks (Directed)
  - Temporal and plate models
- Inference
  - Exact (Variable elimination)
  - Approximate (Belief propagation / Sampling / Variational)
- Learning
  - Parametric learning
  - Structural learning
  - (In)complete data
- Real-world examples

#### **Evaluation**

- 30 % Participation
  Dairy work, Problem/Programming assignments, Forums\*\*
- 30 % Presentation
- 40 % Test

\*\*You need to initiate at least 1 debate; you need to engage in at least 2 debates initiated by your classmates

#### Test

What: Show the acquisition of the subject's contents

How: Development/multiple-choice questions

When: May 19th

- What: (i) Present a state-of-the-art work
  A paper of your choice from PGM conference:
  https://dblp.org/db/conf/pgm/
  - (ii) carry out your own work with PGMs

    Some practical work using some of the techniques seen in class
  - (iii) explain in depth a PGM topic
  - How:
- Choose a classmate and prepare a presentation for your colleagues (∼ 15 min.)
- Notify in the forum's thread your choice before May 17th!
- No topic-paper-work can be presented more than once

When: May 26th

### Examples of topics (iii) for your presentation

- Explain, in terms of PGMs, a classical model such a GMMs, HMMs, Kalman Filters, ...
- Log-linear models
- Conditional Random Fields
- Learning Markov Networks
- ▶ Structural learning based on conditional independence tests
- ▶ Structural learning with the K2 algorithm
- k-dependence Bayesian classifier
- Causality

### Calendar

Apr. 5 Intro	Apr. 7	May 3	May 5
Apr. 12 No class	Apr. 14 No class	May 10	May 12
Apr. 19	Apr. 21	May 17	May 19 Test
Apr. 26	Apr. 28	May 24	May 26 Presentations

## Bibliography

- Koller, D., and Friedman, N. (2009). Probabilistic Graphical Models: Principles and Techniques. The MIT Press.
- ► Murphy, K.P. (2012). Machine Learning. A Probabilistic Perspective. The MIT press.
- Castillo, E., Gutiérrez, J.M., and Hadi, A.S. (1997). Expert Systems and Probabilistic Network Models. Monographs in Computer Science, Springer.

#### Coursera

- Daphne Köller (Stanford University) teaches a PGM course in Coursera
- Specialization (3 courses) (Video lectures, Questions, Programming assignments) https://www.coursera.org/specializations/ probabilistic-graphical-models
- ▶ A lot of her material is used in these lessons
- You might be interested in enrolling (partially free)

Strongly recommended

### About you

Please, answer this survey:

https://forms.gle/ZWiXjwgcWfVb32rt7



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