

50.007

Machine Learning

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Bayesian Networks (I)

Soft EM for HMM

E-Step

Run forward-backward algorithm
to collect fractional counts
from each instance

M-Step

$$a_{u,v} = \frac{\text{count}(u,v)}{\text{count}(u)} \qquad b_u(o) = \frac{\text{count}(u \rightarrow o)}{\text{count}(u)}$$

Soft EM for HMM

Finding the fractional count

$$\begin{aligned}\text{count}(u, v) &= \sum_{i=1}^m \text{count}^{(i)}(u, v) \\ &= \sum_{i=1}^m \sum_{\mathbf{y}} p(\mathbf{y} | \mathbf{x}^{(i)}) \text{count}(\mathbf{x}^{(i)}, \mathbf{y}, u \rightarrow v) \\ &= \sum_{i=1}^m \sum_{j=0}^n p(y_j = u, y_{j+1} = v | \mathbf{x})\end{aligned}$$

$$\begin{aligned}\text{count}(u) &= \sum_{i=1}^m \text{count}^{(i)}(u) \\ &= \sum_{i=1}^m \sum_{j=0}^n p(y_j = u | \mathbf{x})\end{aligned}$$

Soft EM for HMM

Finding the fractional count

$$\begin{aligned}
 \text{count}(u, v) &= \sum_{i=1}^m \text{count}^{(i)}(u, v) \\
 &= \sum_{i=1}^m \sum_{\mathbf{y}} p(\mathbf{y} | \mathbf{x}^{(i)}) \text{count}(\mathbf{x}^{(i)}, \mathbf{y}, u \rightarrow v) \\
 &= \sum_{i=1}^m \sum_{j=0}^n \frac{\alpha_u(j) \cdot b_u(x_j) \cdot a_{u,v} \cdot \beta_v(j+1)}{\sum_v \alpha_v(k) \beta_v(k)} p(y_j = u, y_{j+1} = v | \mathbf{x})
 \end{aligned}$$

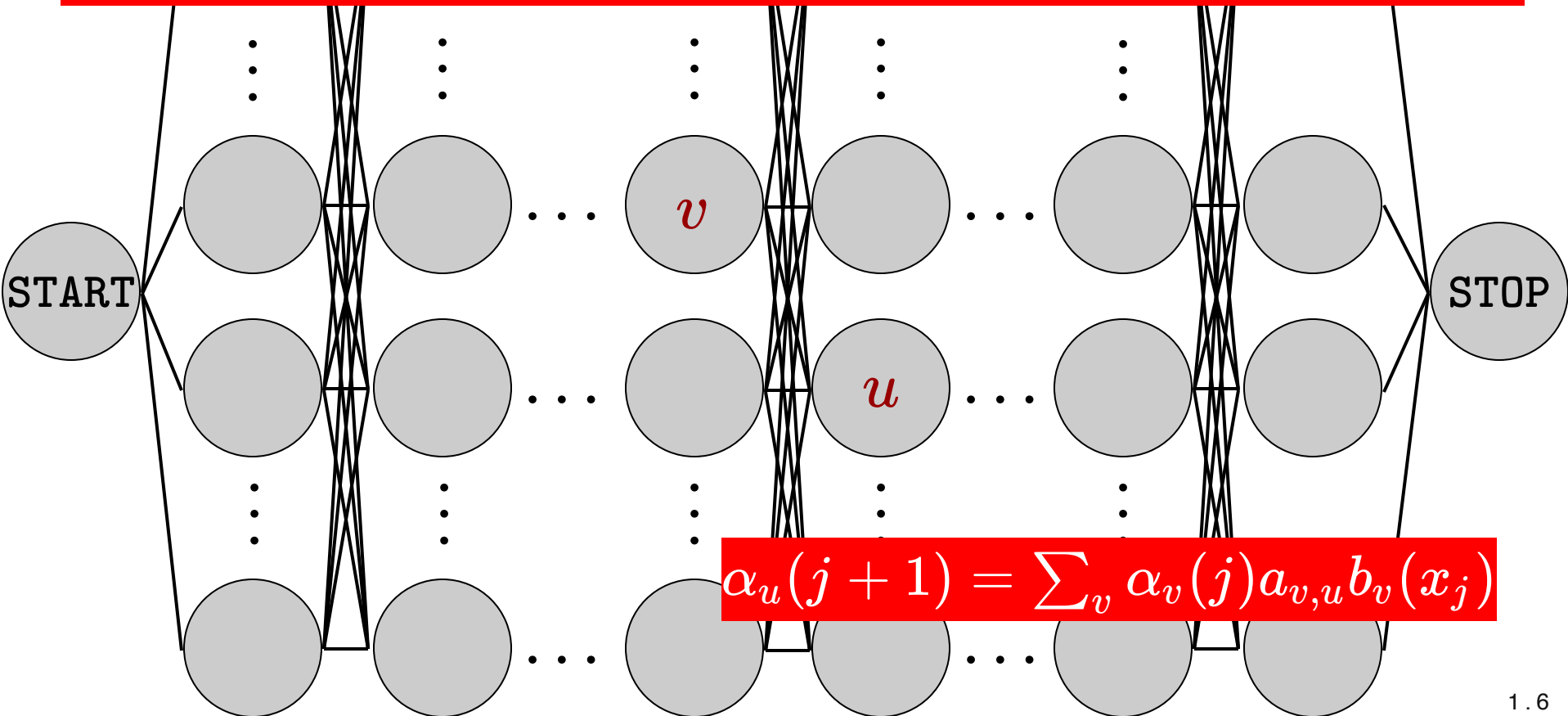
$$\begin{aligned}
 \text{count}(u) &= \sum_{i=1}^m \text{count}^{(i)}(u) \\
 &= \sum_{i=1}^m \sum_{j=0}^n \frac{\alpha_u(j) \beta_u(j)}{\sum_v \alpha_v(k) \beta_v(k)} p(y_j = u | \mathbf{x})
 \end{aligned}$$

Forward-Backward Algorithm

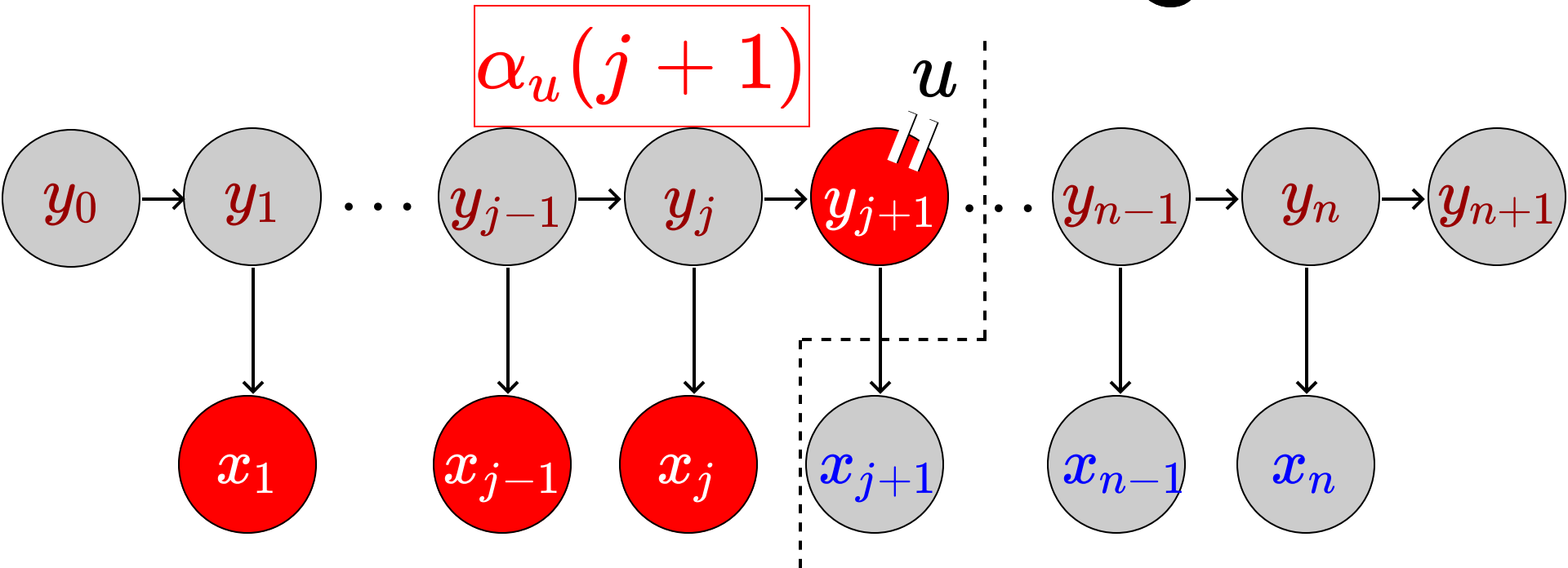
0 1 2 j $j+1$ $n-1$ n $n+1$

$$\alpha_u(j) = p(x_1, \dots, x_{j-1}, y_j = u)$$

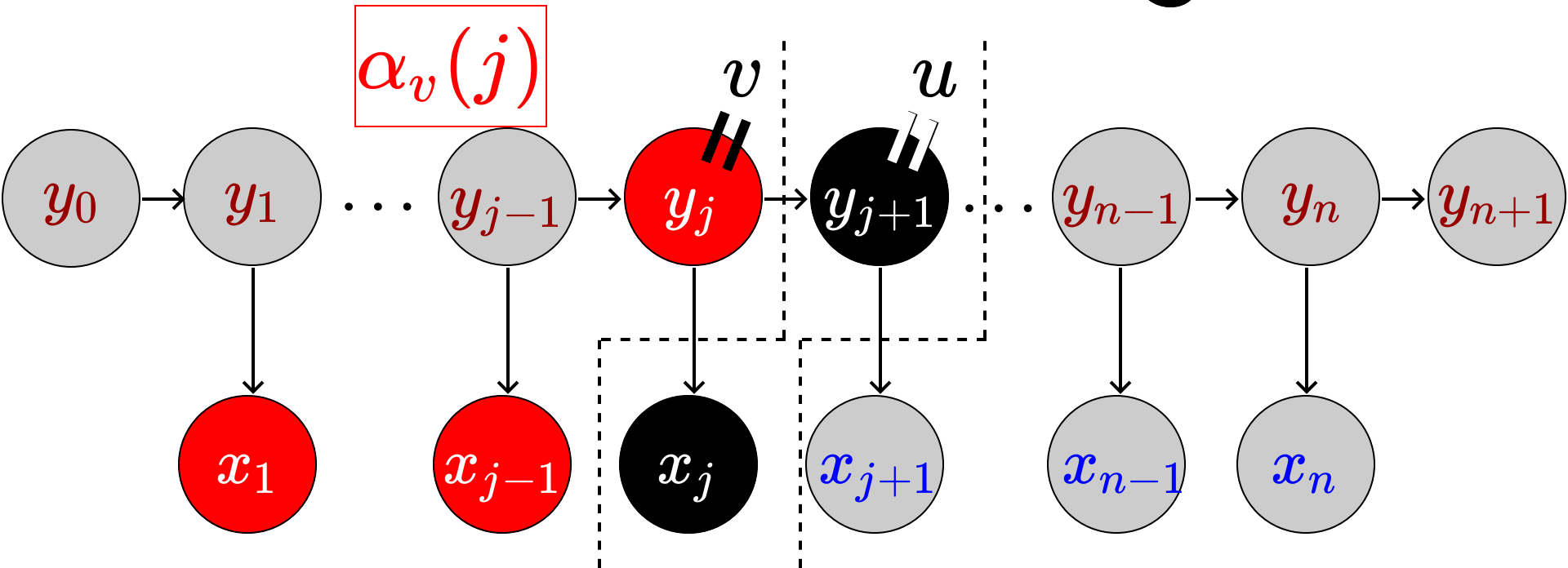
The sum of the scores of all paths from START to node u at j



Forward-Backward Algorithm



Forward-Backward Algorithm



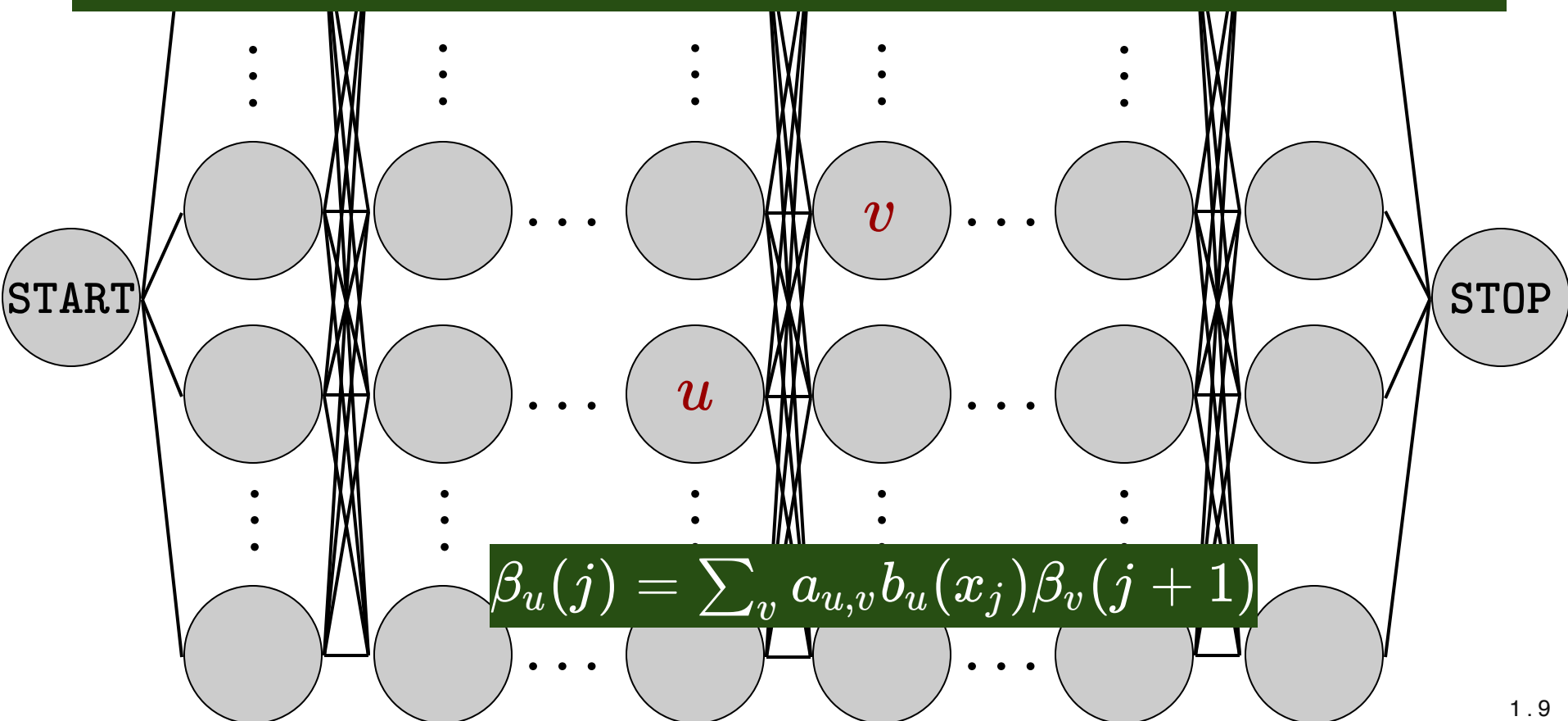
$$\alpha_u(j+1) = \sum_v \alpha_v(j) a_{v,u} b_v(x_j)$$

Forward-Backward Algorithm

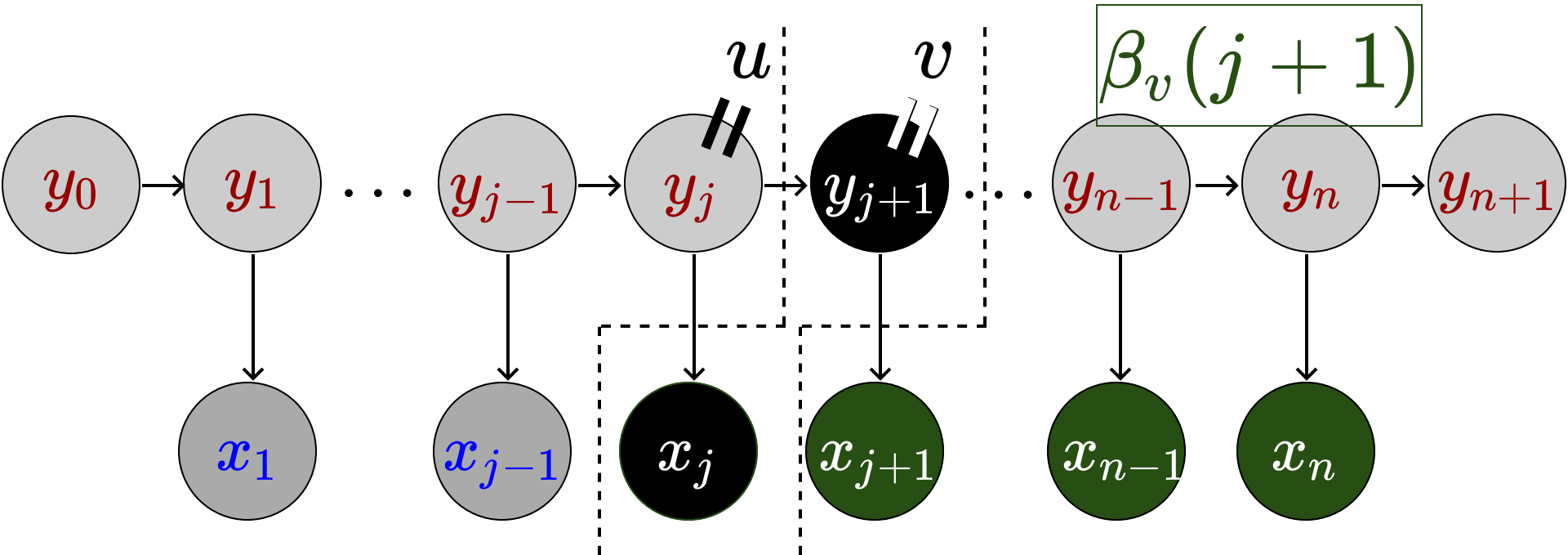
0 1 2 j $j+1$ $n-1$ n $n+1$

$$\beta_u(j) = p(x_j, \dots, x_n | y_j = u)$$

The sum of the scores of all paths from node u at j to STOP



Forward-Backward Algorithm



$$\beta_u(j) = \sum_v a_{u,v} b_u(x_j) \beta_v(j+1)$$

Soft EM for HMM

Finding the fractional count

$$\begin{aligned}\text{count}(u, v) &= \sum_{i=1}^m \text{count}^{(i)}(u, v) \\ &= \sum_{i=1}^m \sum_{\mathbf{y}} p(\mathbf{y} | \mathbf{x}^{(i)}) \text{count}(\mathbf{x}^{(i)}, \mathbf{y}, u \rightarrow v) \\ &= \sum_{i=1}^m \sum_{j=0}^n \frac{\alpha_u(j) \cdot b_u(x_j) \cdot a_{u,v} \cdot \beta_v(j+1)}{\sum_v \alpha_v(k) \beta_v(k)}\end{aligned}$$

$$\begin{aligned}\text{count}(u) &= \sum_{i=1}^m \text{count}^{(i)}(u) \\ &= \sum_{i=1}^m \sum_{j=0}^n \frac{\alpha_u(j) \beta_u(j)}{\sum_v \alpha_v(k) \beta_v(k)}\end{aligned}$$

In the M-Step:

$$a_{u,v} = \frac{\text{count}(u, v)}{\text{count}(u)}$$

Soft EM for HMM

Finding the fractional count

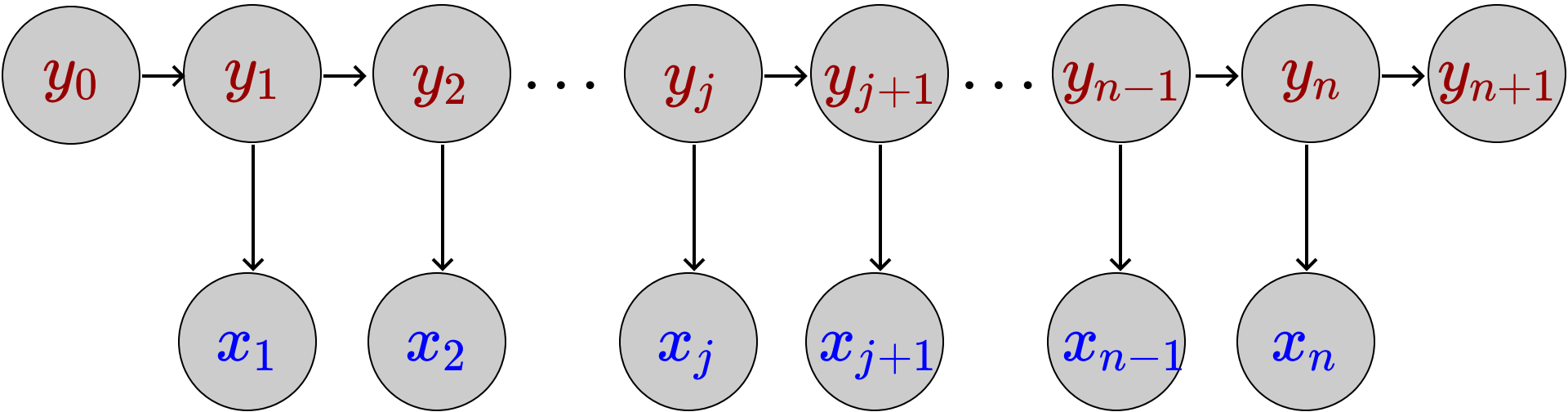
$$\begin{aligned}\text{count}(u \rightarrow o) &= \sum_{i=1}^m \text{count}^{(i)}(u \rightarrow o) \\ &= \sum_{i=1}^m \sum_{\mathbf{y}} p(\mathbf{y} | \mathbf{x}^{(i)}) \text{count}(\mathbf{x}^{(i)}, \mathbf{y}, u \rightarrow o) \\ &= \sum_{i=1}^m \sum_{j \text{ s.t. } x_j = o} \frac{\alpha_u(j) \beta_u(j)}{\sum_v \alpha_v(k) \beta_v(k)}\end{aligned}$$

$$\begin{aligned}\text{count}(u) &= \sum_{i=1}^m \text{count}^{(i)}(u) \\ &= \sum_{i=1}^m \sum_{j=0}^n \frac{\alpha_u(j) \beta_u(j)}{\sum_v \alpha_v(k) \beta_v(k)}\end{aligned}$$

In the M-Step:

$$b_u(o) = \frac{\text{count}(u \rightarrow o)}{\text{count}(u)}$$

Hidden Markov Model



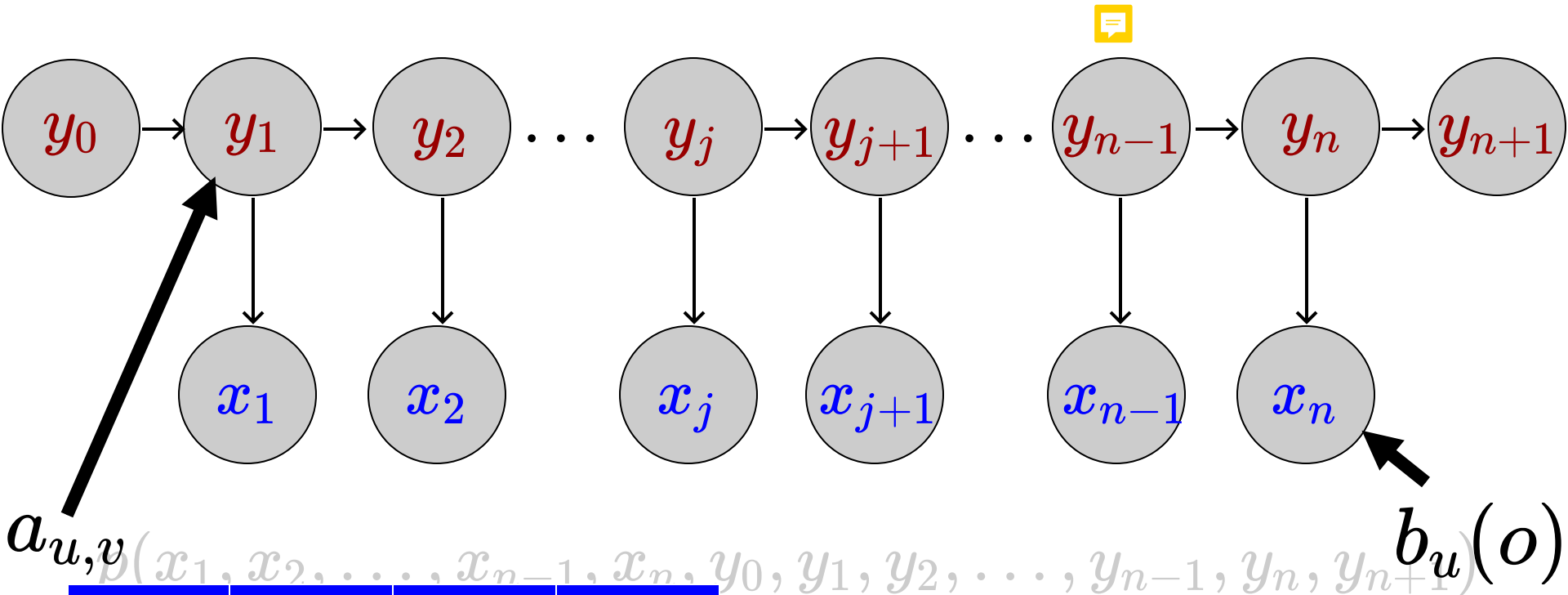
$$p(x_1, x_2, \dots, x_{n-1}, x_n, y_0, y_1, y_2, \dots, y_{n-1}, y_n, y_{n+1})$$

$$\underbrace{\prod_{j=0}^n a_{y_j, y_{j+1}}}_{\text{Transition probabilities}} \times \underbrace{\prod_{j=1}^n b_{y_j}(x_j)}_{\text{Emission probabilities}}$$

Transition probabilities

Emission probabilities

Hidden Markov Model



$u \backslash v$	A	B	STOP
START	1.0	0.0	0.0
A	0.5	0.5	0.0
B	0.0	0.8	0.2

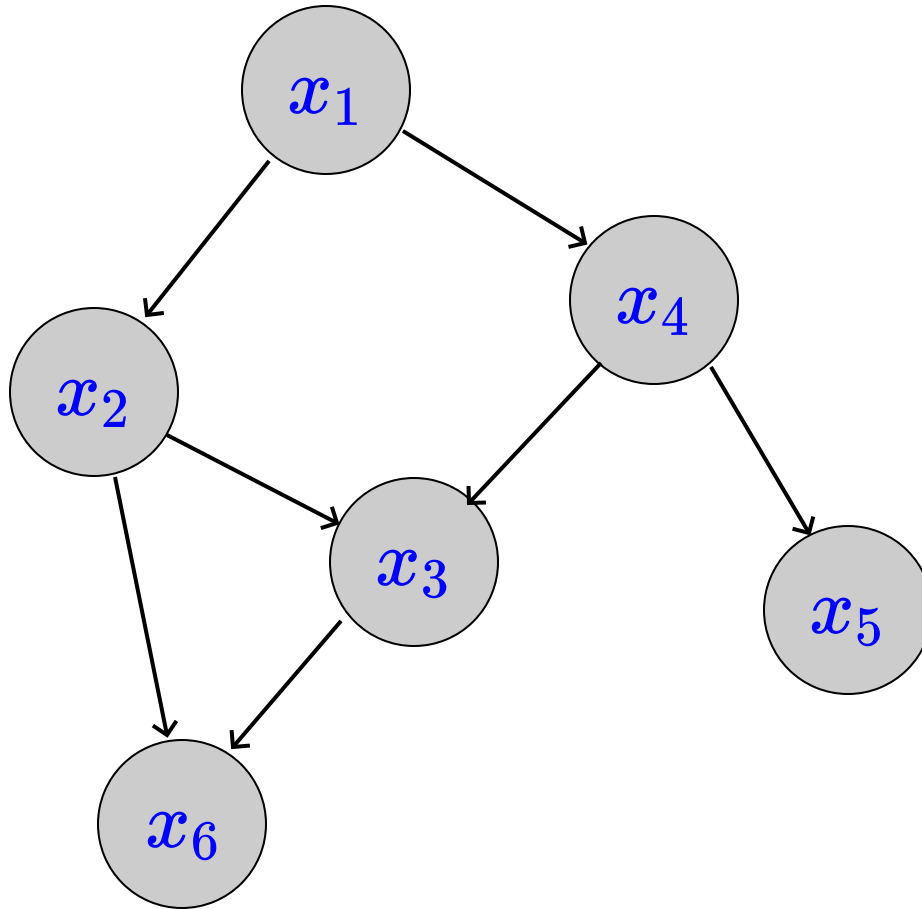
Transition probabilities

×

$u \backslash o$	“the”	“dog”
A	0.9	0.1
B	0.1	0.9

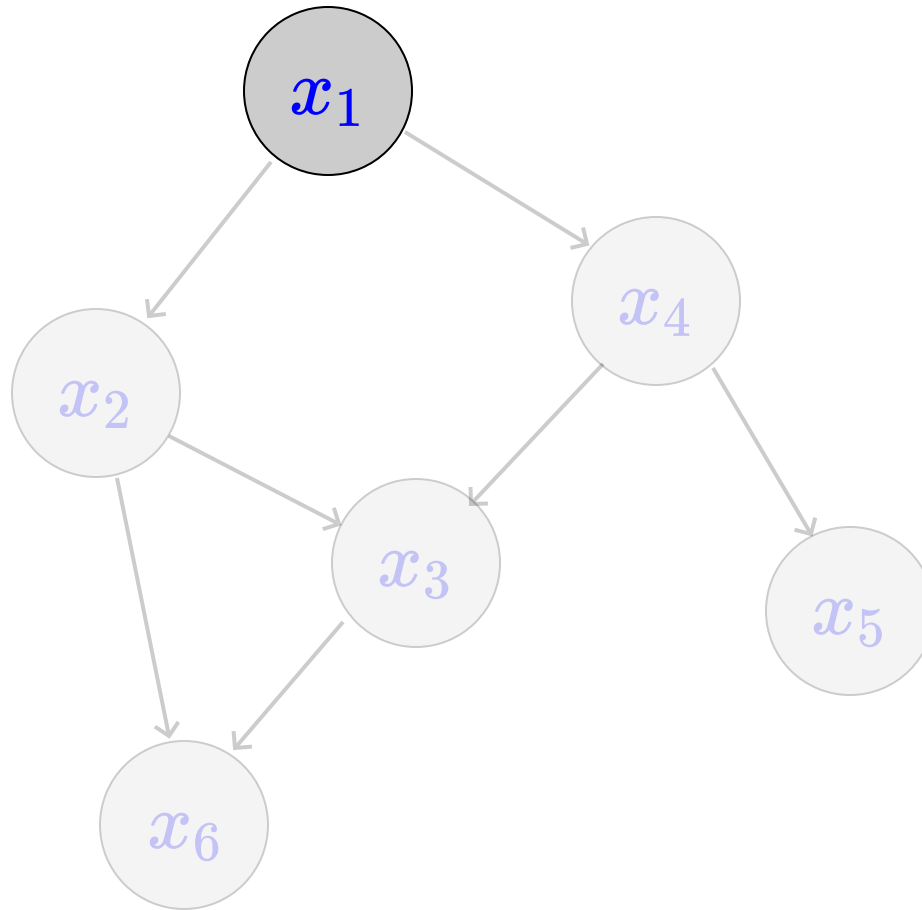
Emission probabilities

Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6) = ?$$

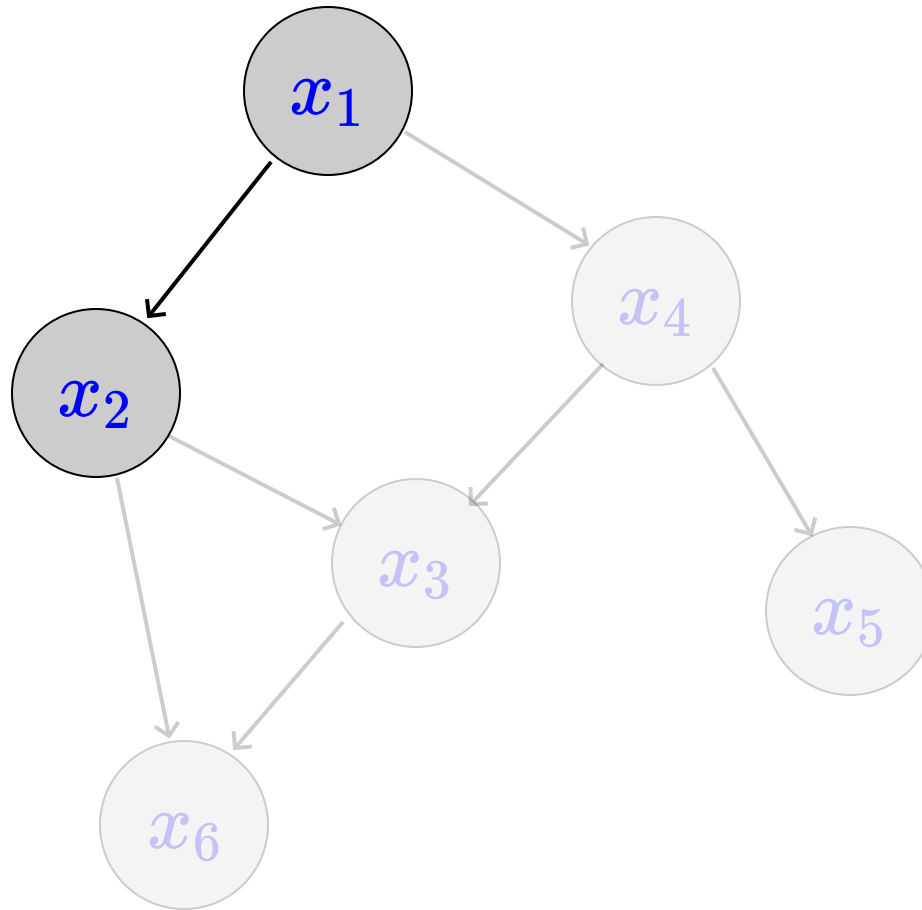
Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)$$

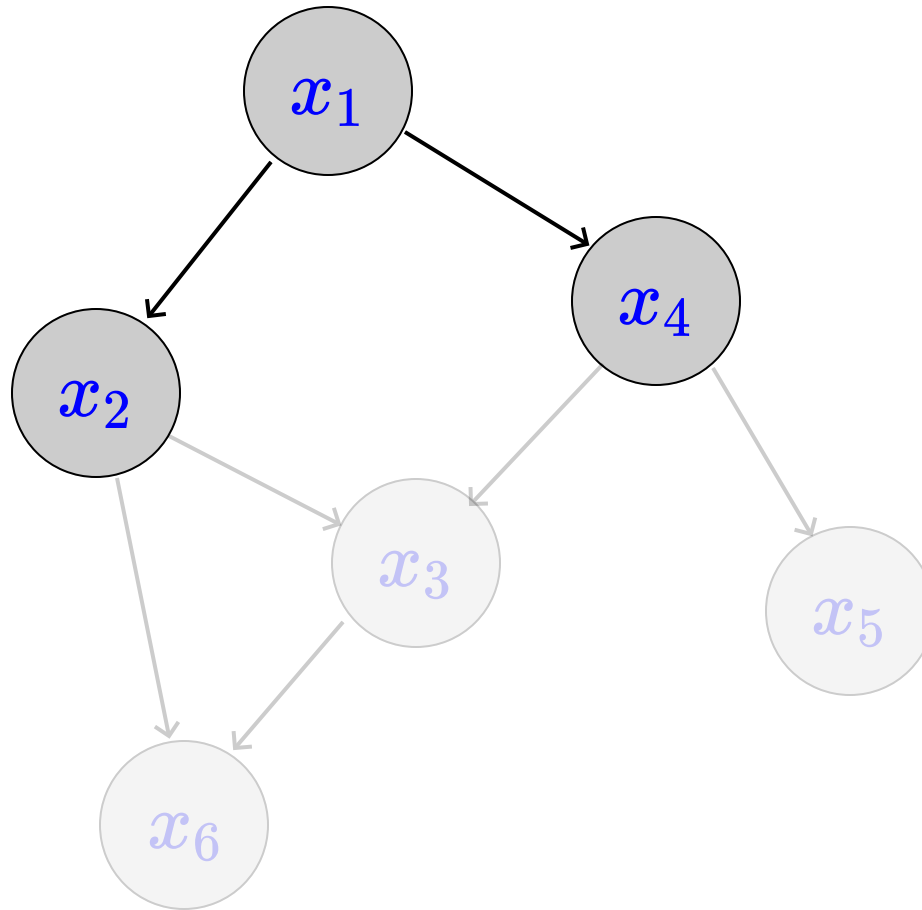
Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)$$

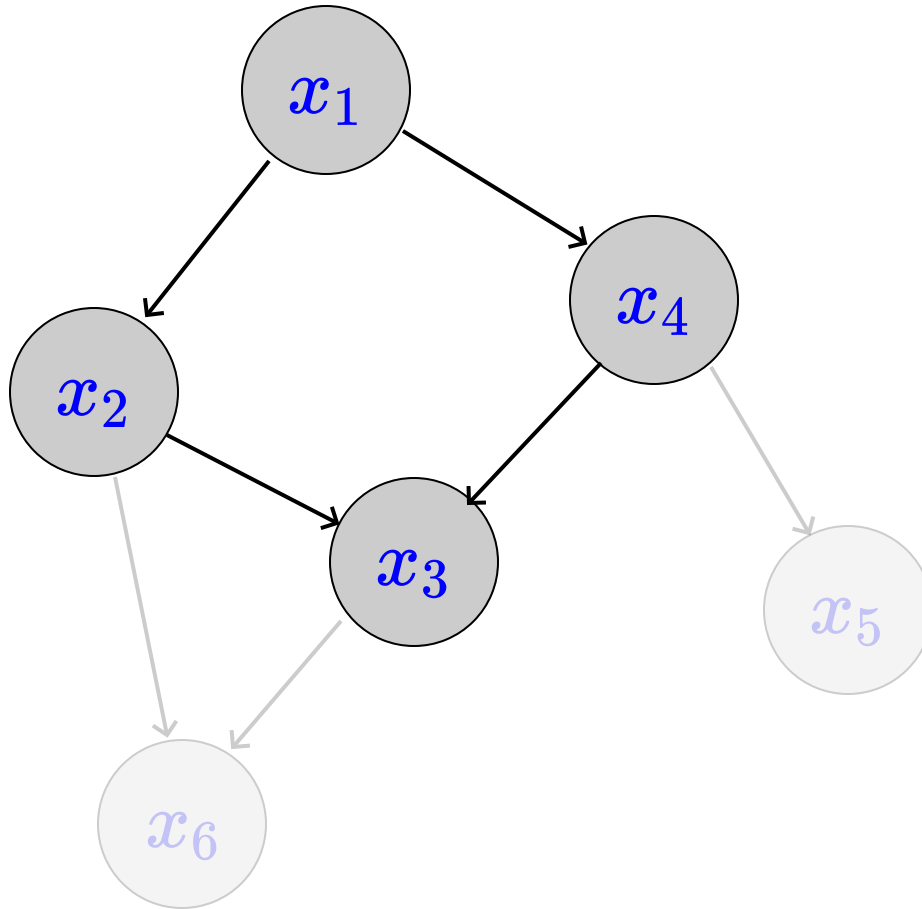
Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)$$

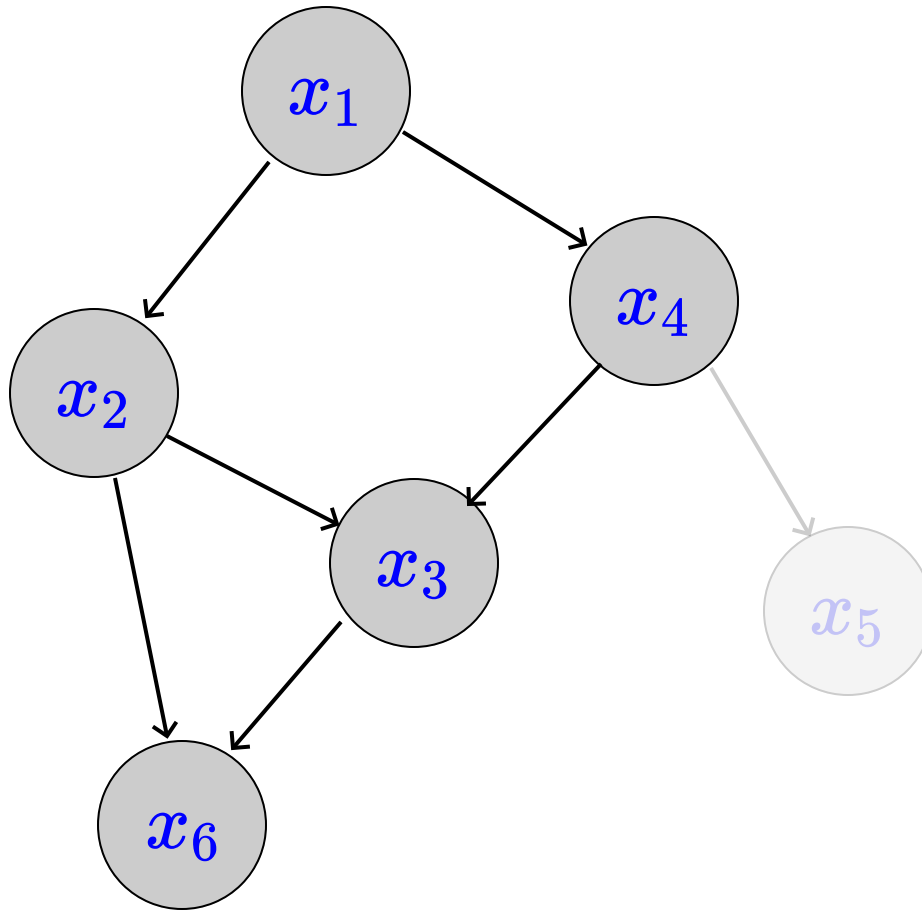
Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)$$

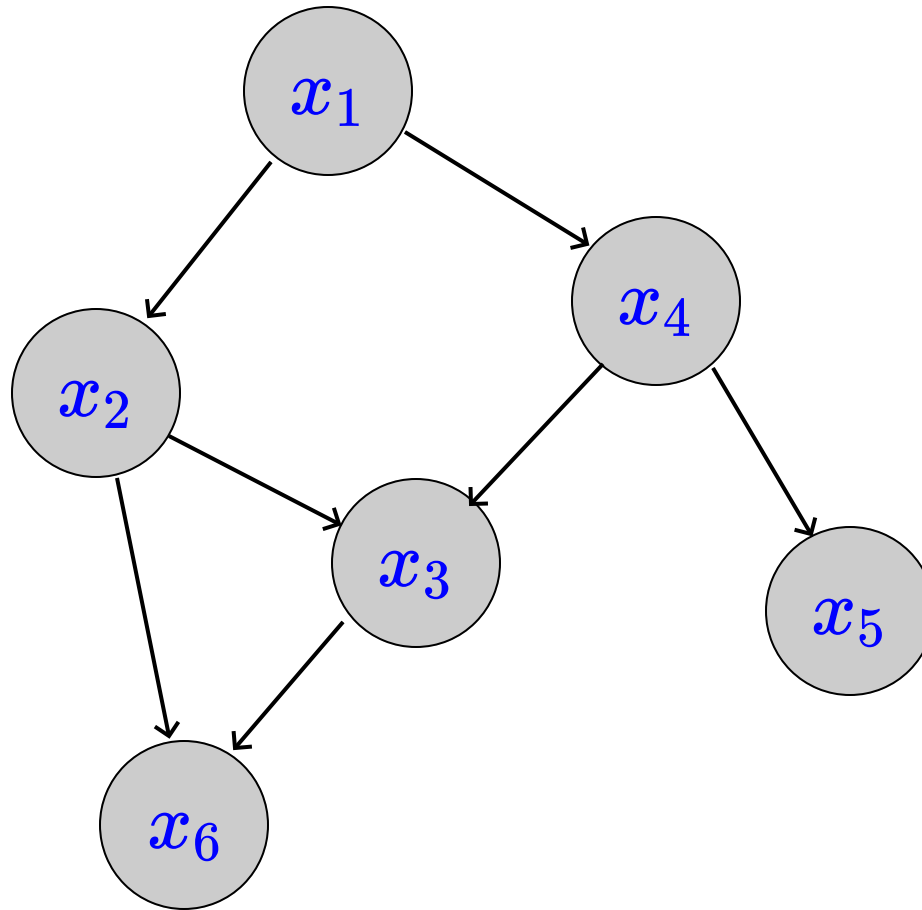
Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)$$

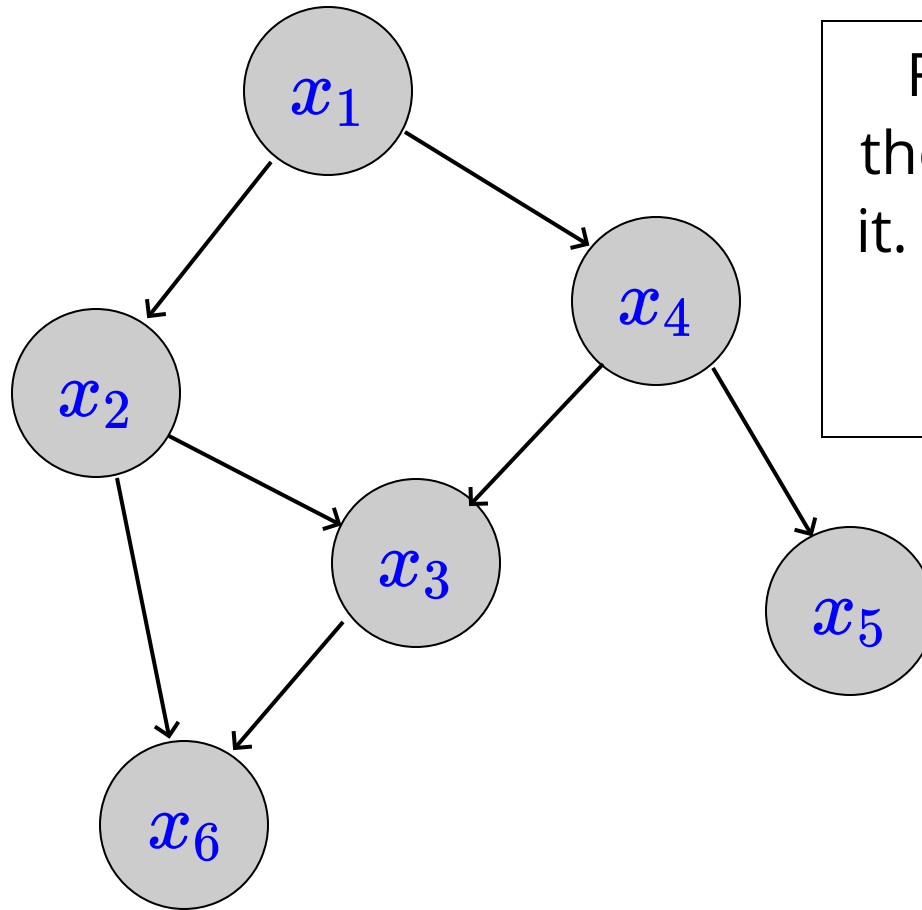
Generative Model



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model



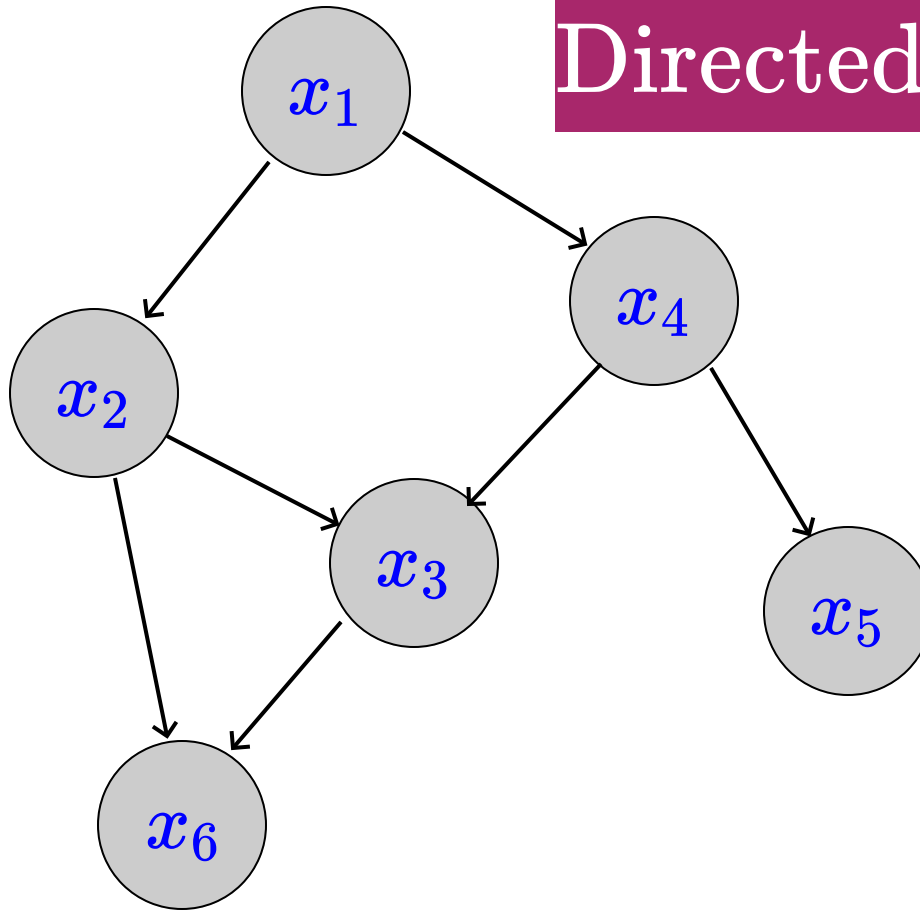
For a generative model, there is a graph underlying it. What types of properties do we have for such a graph?

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model

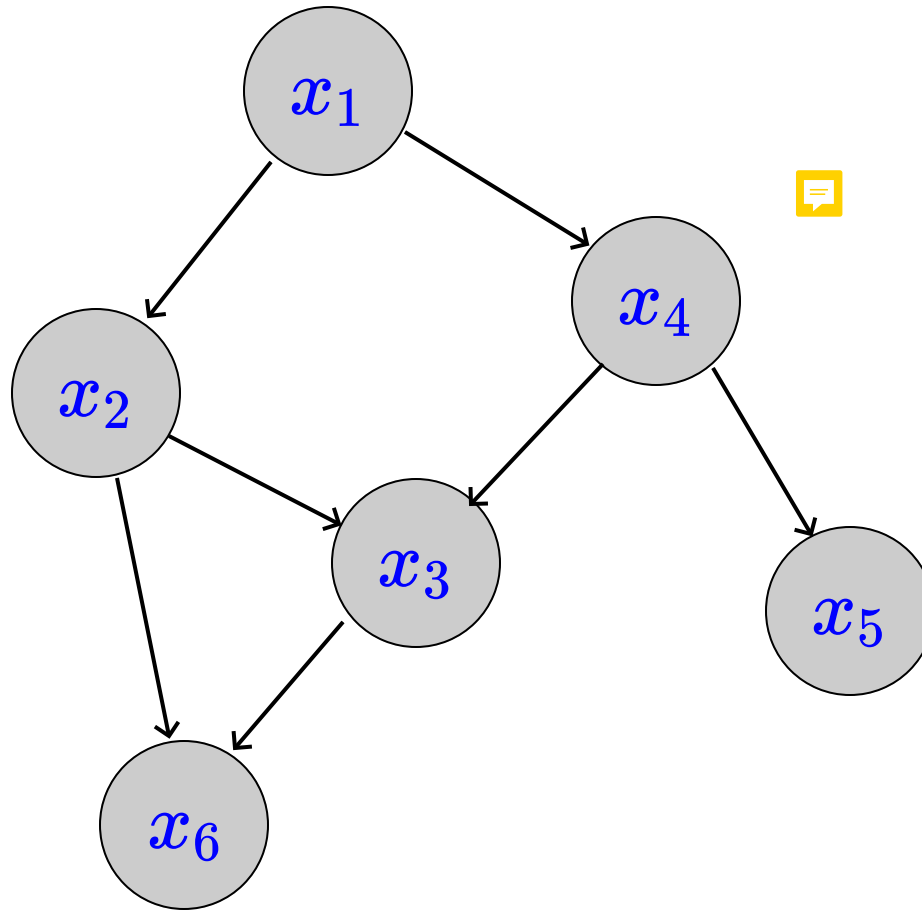
Directed Acyclic Graphs



$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model



$$x_1 \in \{1, 2\}$$

$$x_2 \in \{1, 2\}$$

$$x_3 \in \{1, 2, 3\}$$

$$x_4 \in \{1, 2, 3\}$$

$$x_5 \in \{1, 2, 3, 4, 5\}$$

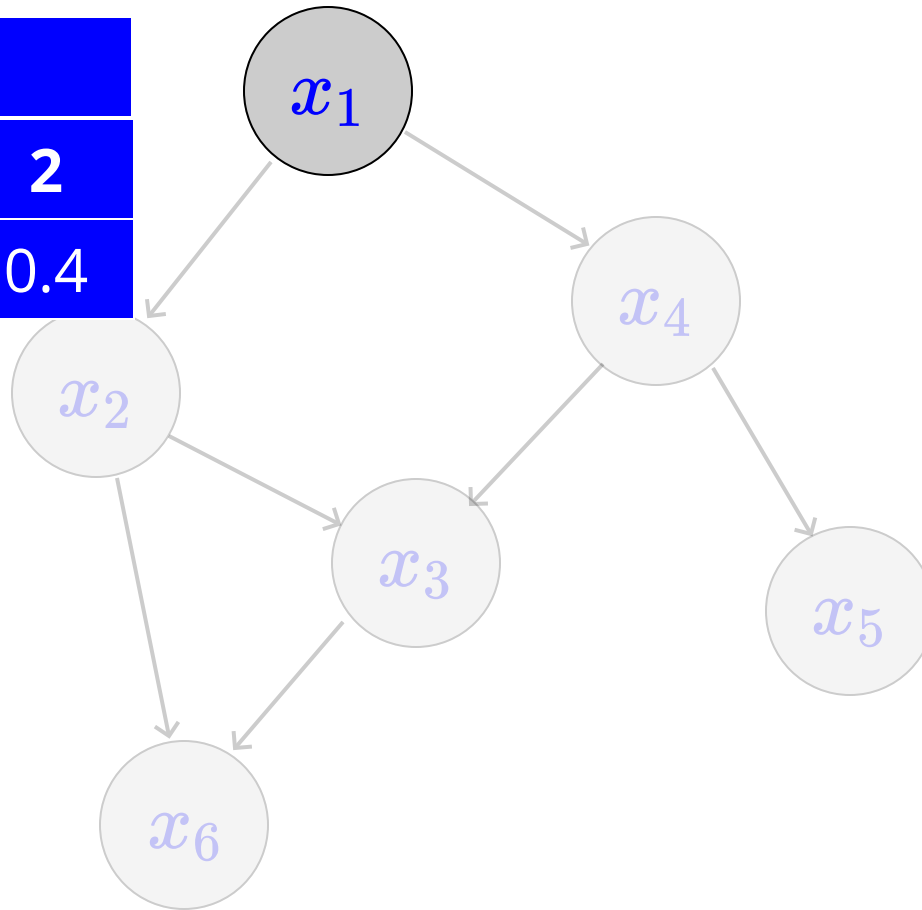
$$x_6 \in \{1, 2, 3, 4\}$$

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model

x_1	
1	2
0.6	0.4



$$x_1 \in \{1, 2\}$$

$$x_2 \in \{1, 2\}$$

$$x_3 \in \{1, 2, 3\}$$

$$x_4 \in \{1, 2, 3\}$$

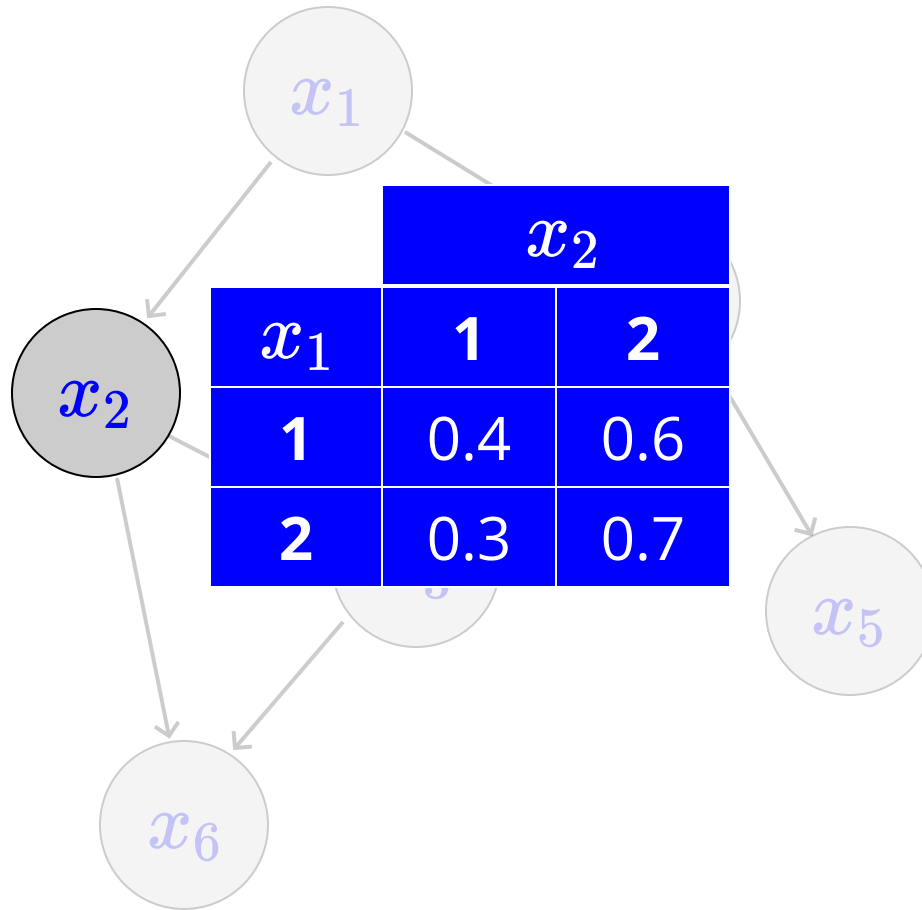
$$x_5 \in \{1, 2, 3, 4, 5\}$$

$$x_6 \in \{1, 2, 3, 4\}$$

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model



$$x_1 \in \{1, 2\}$$

$$x_2 \in \{1, 2\}$$

$$x_3 \in \{1, 2, 3\}$$

$$x_4 \in \{1, 2, 3\}$$

$$x_5 \in \{1, 2, 3, 4, 5\}$$

$$x_6 \in \{1, 2, 3, 4\}$$

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

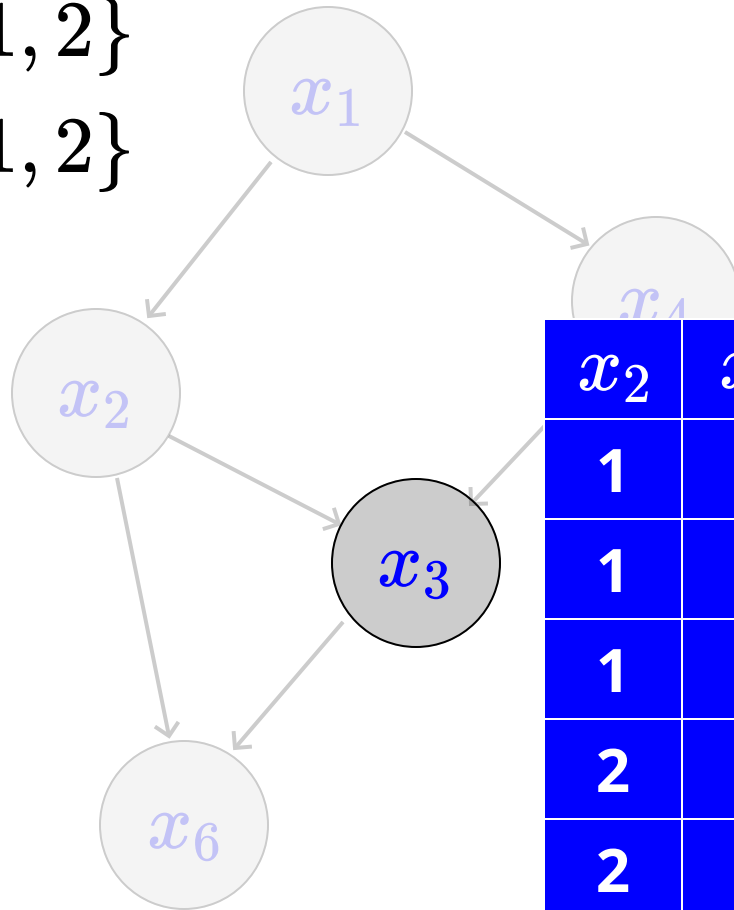
Generative Model

$$x_1 \in \{1, 2\}$$

$$x_2 \in \{1, 2\}$$

$$x_3 \in \{1, 2, 3\}$$

$$x_4 \in \{1, 2, 3\}$$



		x_3		
x_2	x_4	1	2	3
1	1	0.4	0.5	0.1
1	2	0.3	0.4	0.3
1	3	0.1	0.8	0.1
2	1	0.7	0.3	0.0
2	2	0.2	0.6	0.2
2	3	0.5	0.3	0.2

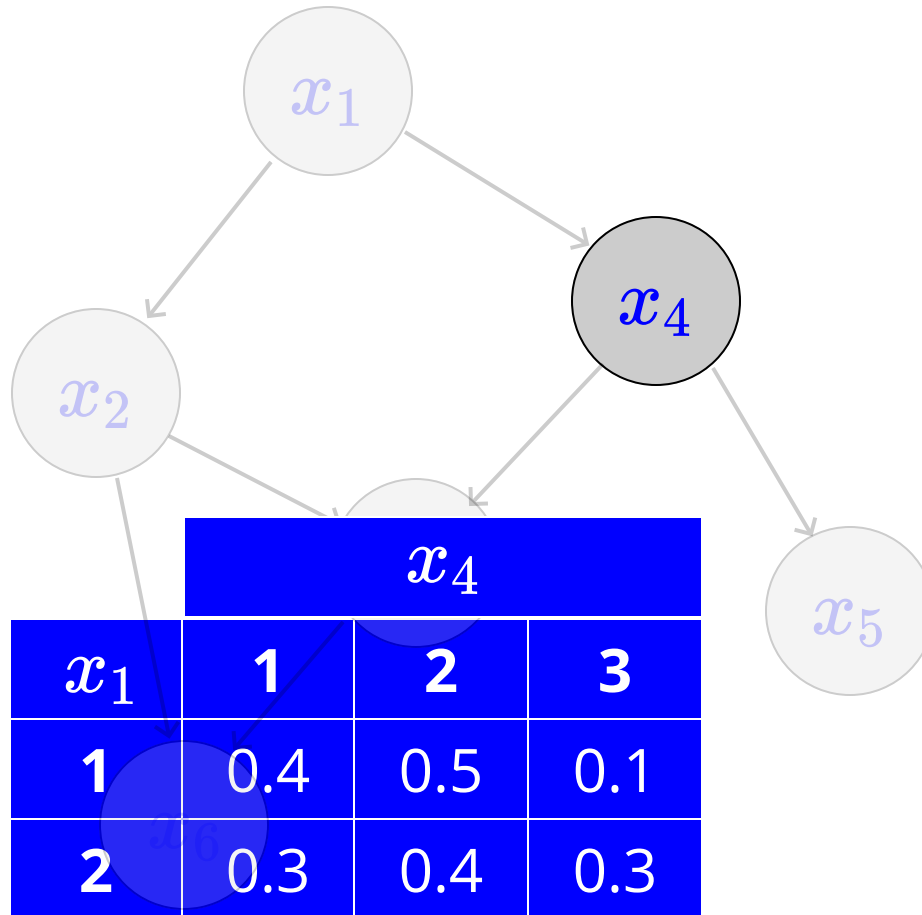
$\{1, 2, 3, 4, 5\}$

$\{1, 2, 3, 4\}$

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model



$$x_1 \in \{1, 2\}$$

$$x_2 \in \{1, 2\}$$

$$x_3 \in \{1, 2, 3\}$$

$$x_4 \in \{1, 2, 3\}$$

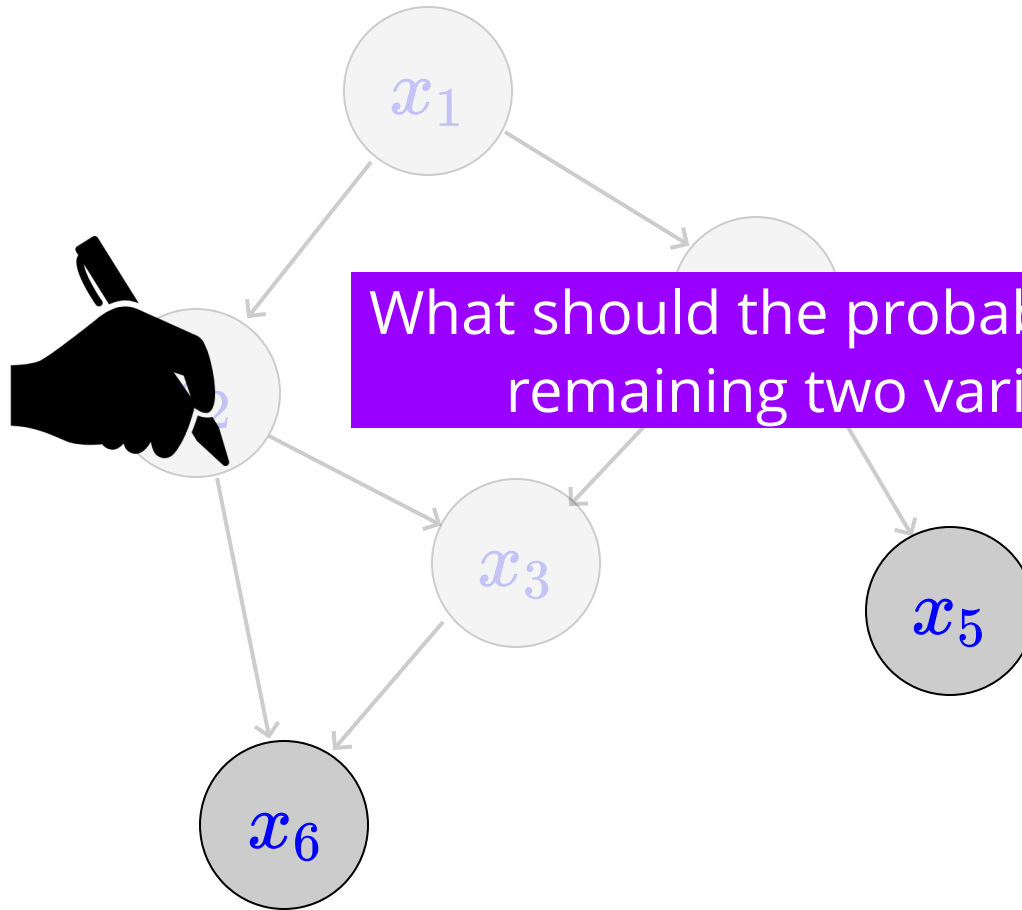
$$x_5 \in \{1, 2, 3, 4, 5\}$$

$$x_6 \in \{1, 2, 3, 4\}$$

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Generative Model



$$x_1 \in \{1, 2\}$$

$$x_2 \in \{1, 2\}$$

What should the probability tables for the remaining two variables be like?

$$x_4 \in \{1, 2, 3\}$$

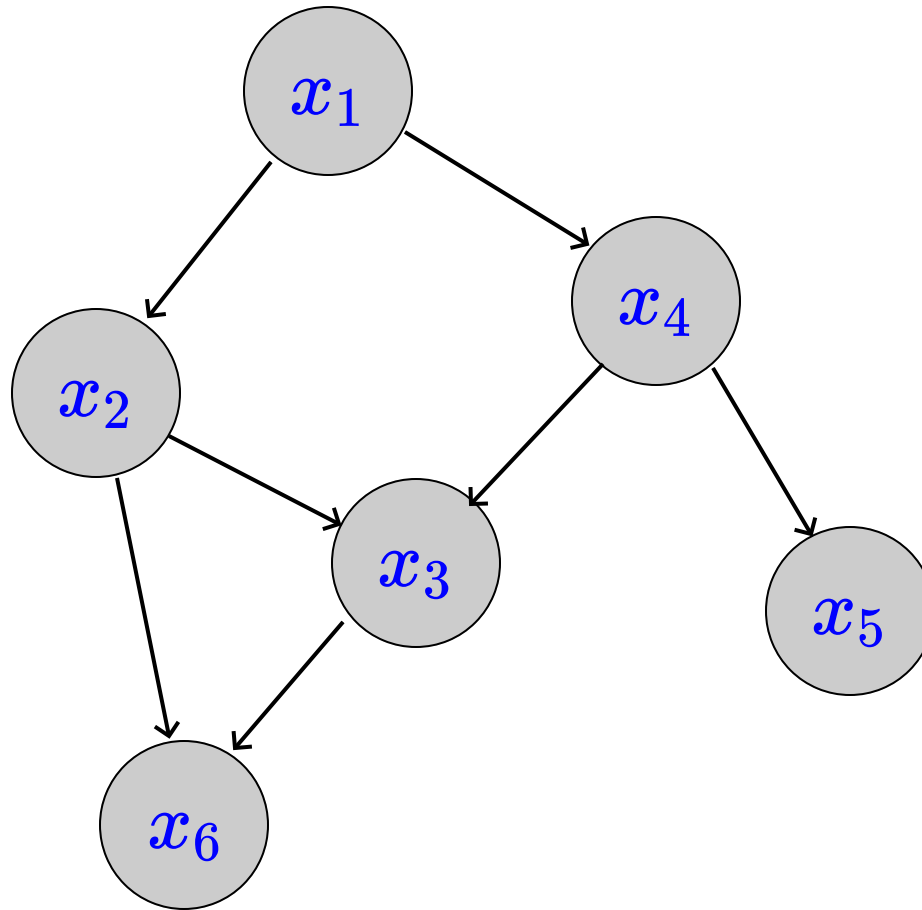
$$x_5 \in \{1, 2, 3, 4, 5\}$$

$$x_6 \in \{1, 2, 3, 4\}$$

$$p(x_1, x_2, x_3, x_4, x_5, x_6)$$

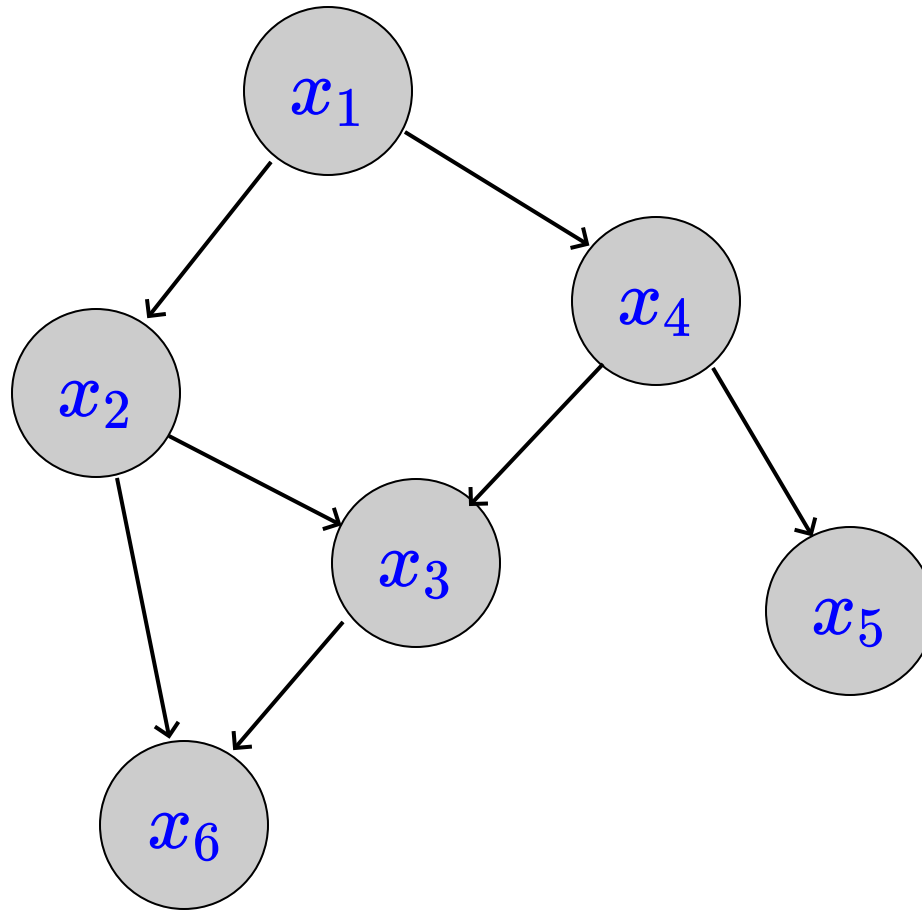
$$= p(x_1)p(x_2|x_1)p(x_4|x_1)p(x_3|x_2, x_4)p(x_6|x_2, x_3)p(x_5|x_4)$$

Bayesian Networks



$$p(x_1 = 1, x_2 = 2, x_3 = 1, x_4 = 3, x_5 = 5, x_6 = 2)$$

Bayesian Networks



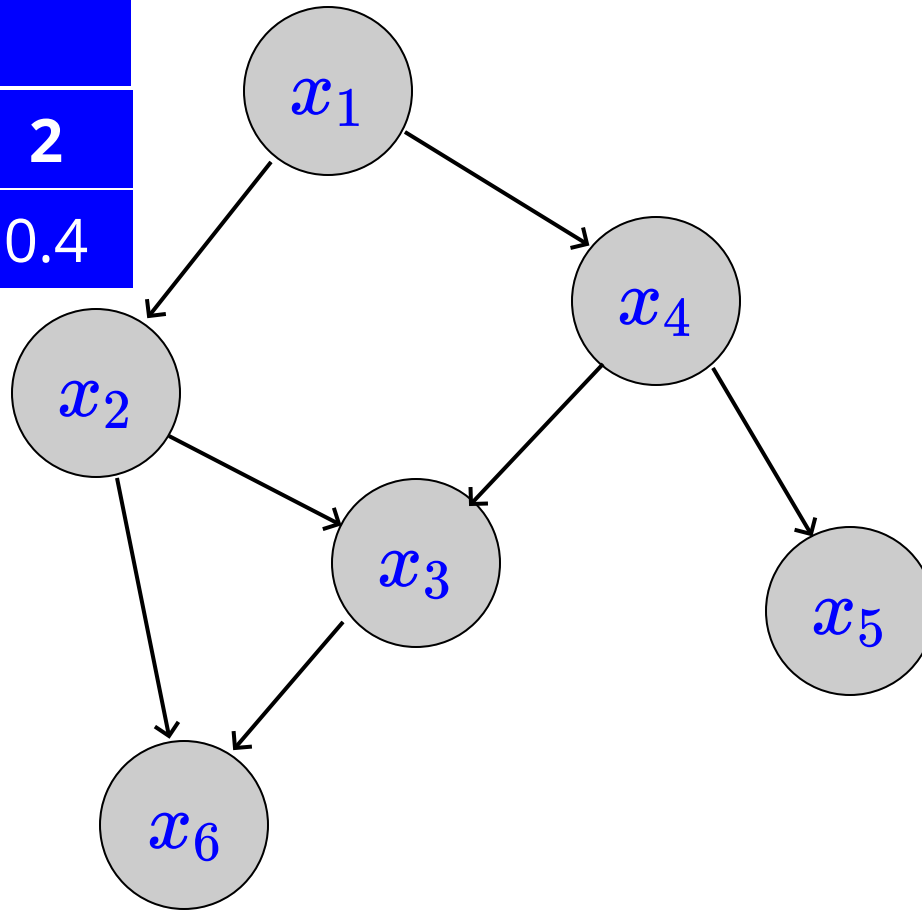
$$p(x_1 = 1, x_2 = 2, x_3 = 1, x_4 = 3, x_5 = 5, x_6 = 2)$$

$$= p(x_1 = 1) \times p(x_2 = 2 | x_1 = 1) \times p(x_4 = 3 | x_1 = 1)$$

$$\times p(x_3 = 1 | x_2 = 2, x_4 = 3) \times p(x_6 = 2 | x_2 = 2, x_3 = 1) \times p(x_5 = 5 | x_4 = 3)$$

Bayesian Networks

x_1	
1	2
0.6	0.4

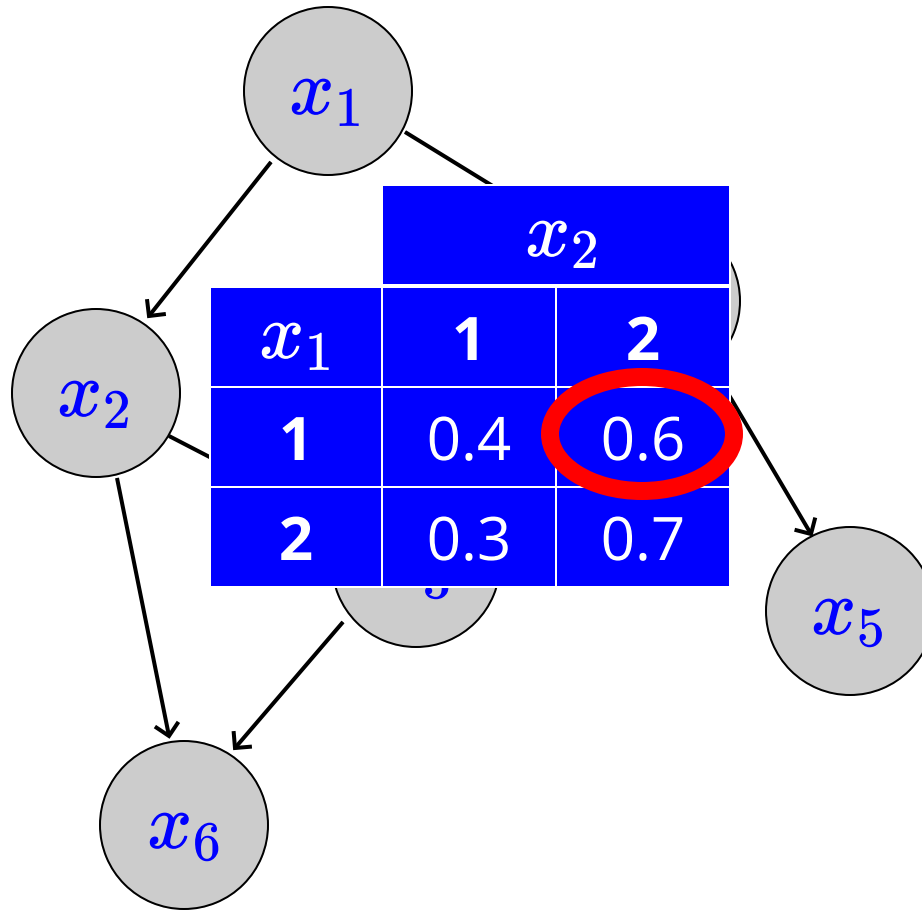


$$p(x_1 = 1, x_2 = 2, x_3 = 1, x_4 = 3, x_5 = 5, x_6 = 2)$$

$$= p(x_1 = 1) \times p(x_2 = 2 | x_1 = 1) \times p(x_4 = 3 | x_1 = 1)$$

$$\times p(x_3 = 1 | x_2 = 2, x_4 = 3) \times p(x_6 = 2 | x_2 = 2, x_3 = 1) \times p(x_5 = 5 | x_4 = 3)$$

Bayesian Networks



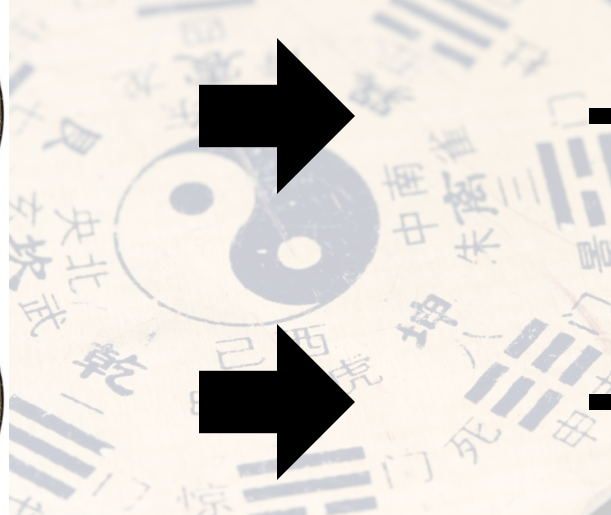
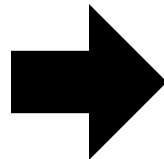
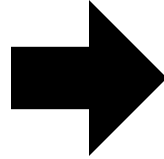
$$\begin{aligned}
 & p(x_1 = 1, x_2 = 2, x_3 = 1, x_4 = 3, x_5 = 5, x_6 = 2) \\
 &= p(x_1 = 1) \times p(x_2 = 2 | x_1 = 1) \times p(x_4 = 3 | x_1 = 1)
 \end{aligned}$$

$$\times p(x_3 = 1 | x_2 = 2, x_4 = 3) \times p(x_6 = 2 | x_2 = 2, x_3 = 1) \times p(x_5 = 5 | x_4 = 3)$$

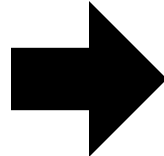
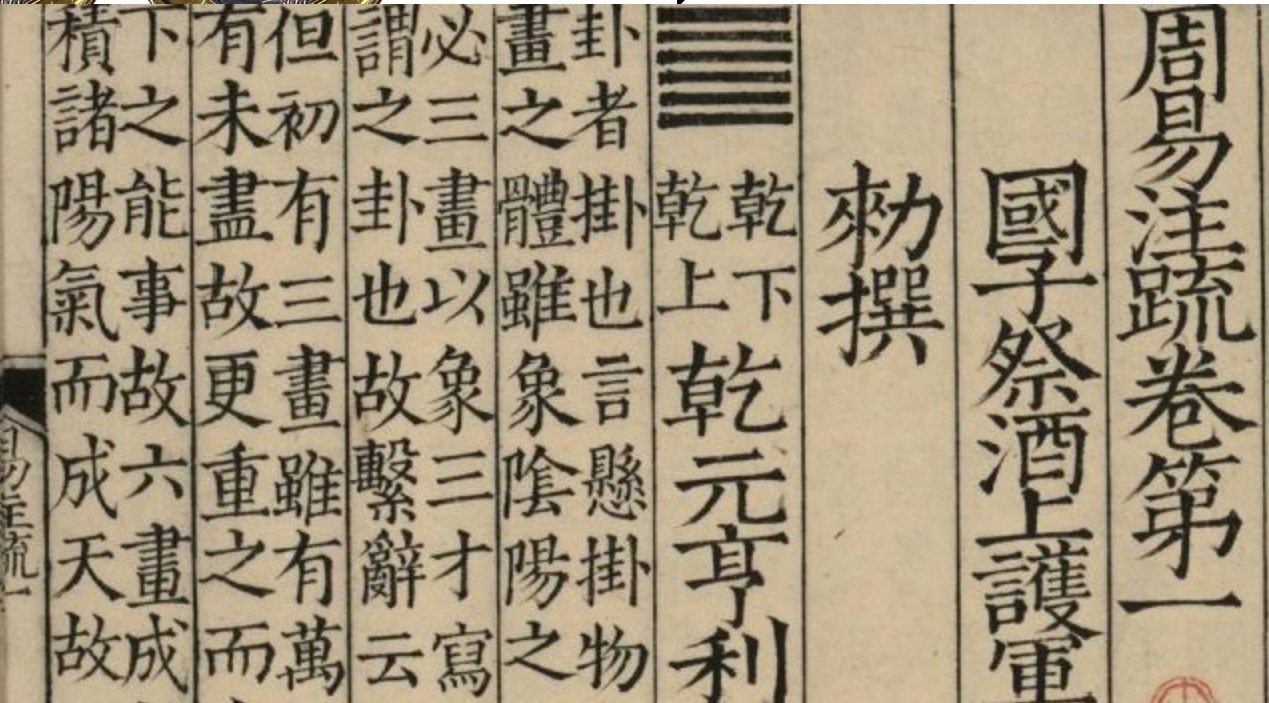
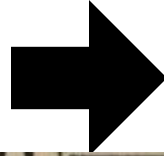
Bayesian Networks



Bayesian Networks



Bayesian Networks



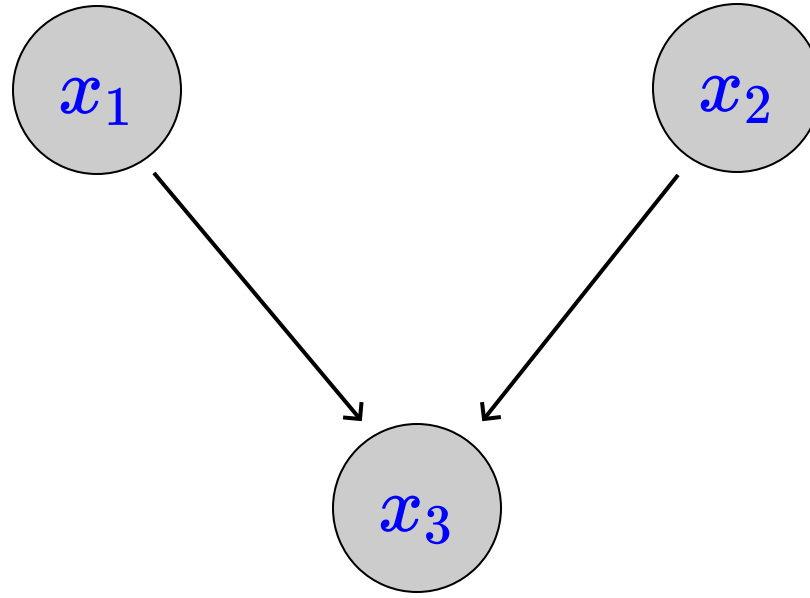
Bayesian Networks



Can we represent this generative process
with a Bayesian Network?

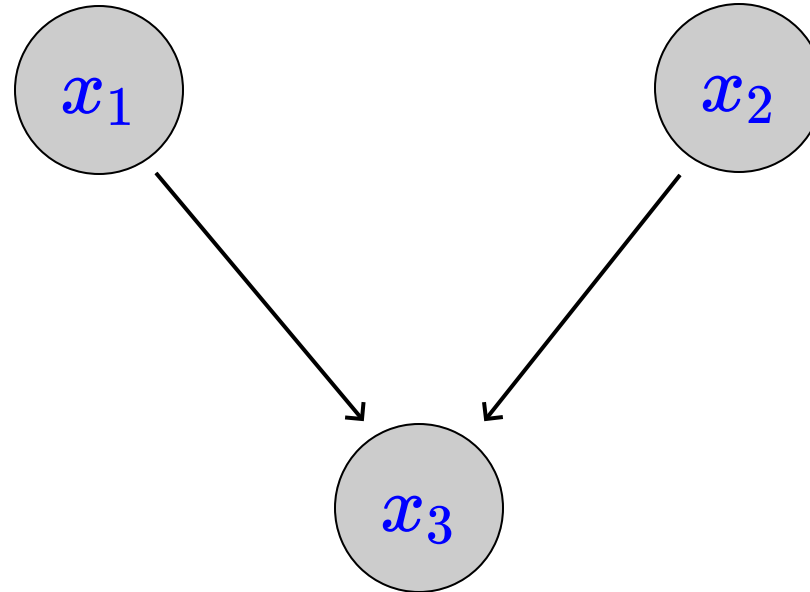


Bayesian Networks



Bayesian Networks

x_1	
1	2
0.5	0.5

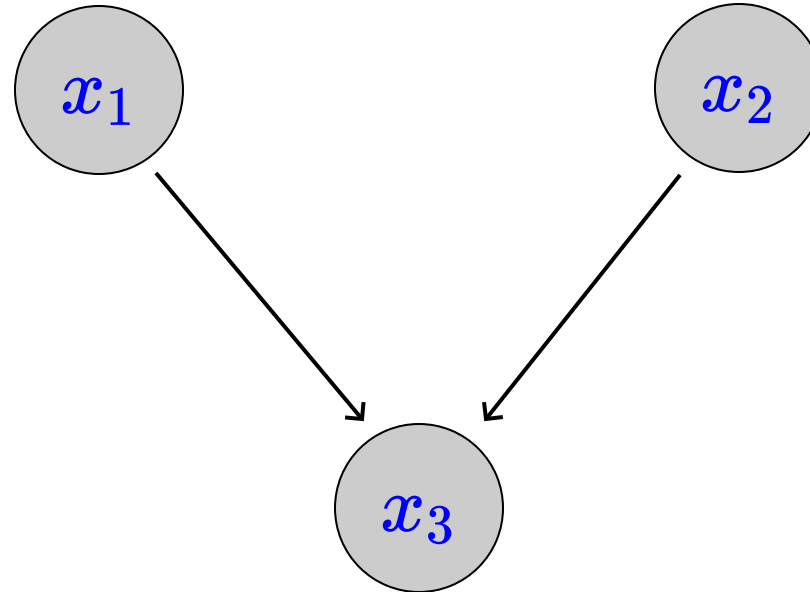


x_2	
1	2
0.5	0.5

		x_3	
x_1	x_2	—	- -
H	H	1	0
H	T	0	1
T	H	0	1
T	T	1	0

Bayesian Networks

x_1	
1	2
0.5	0.5



x_2	
1	2
0.5	0.5

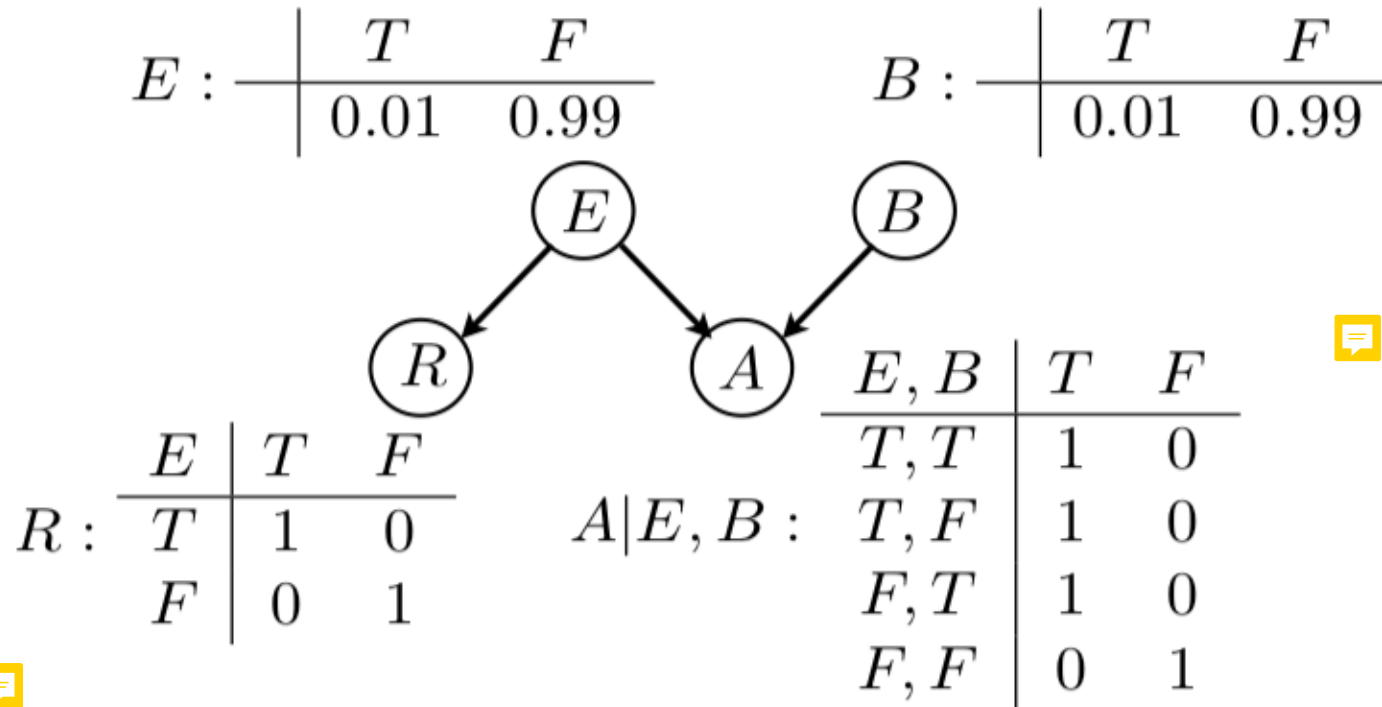
		x_3	
x_1	x_2	—	--
H	H	1	0
H	T	0	1
T	H	0	1
T	T	1	0

Are x_1 and x_2 independent?

What if x_3 is given?

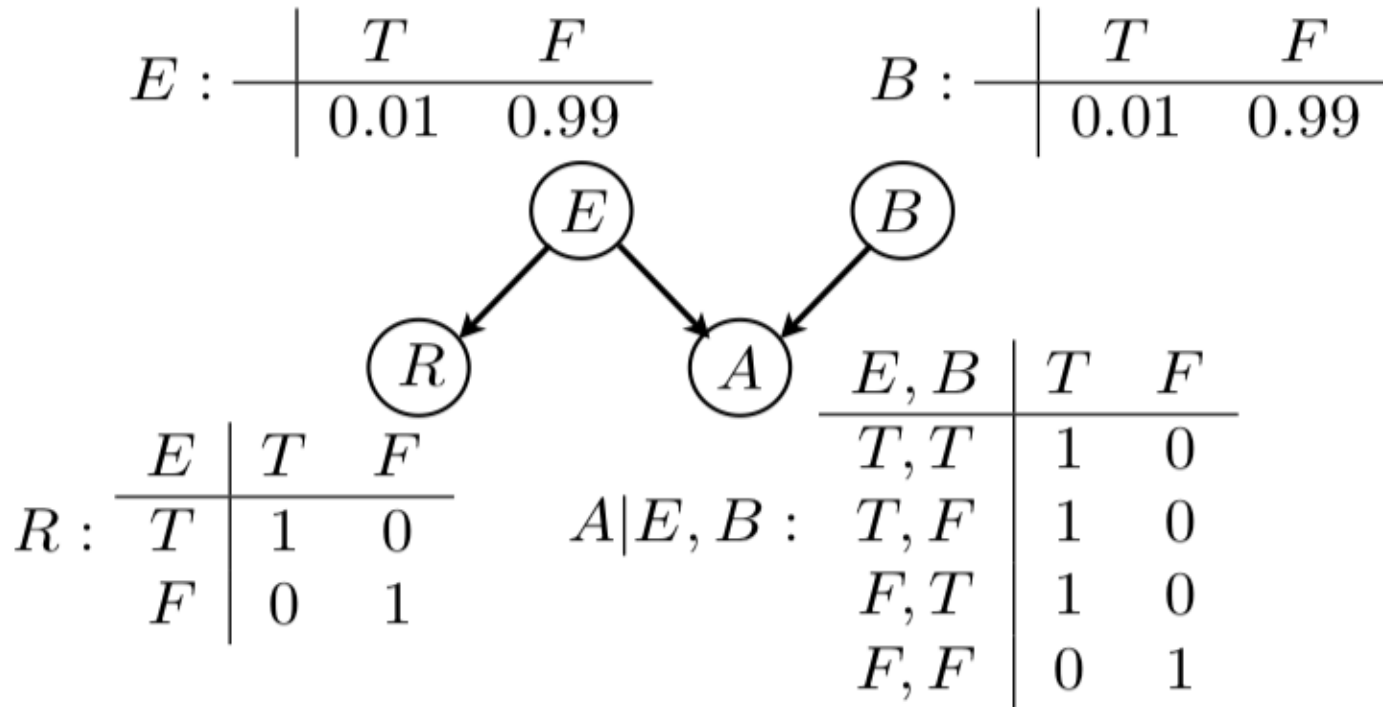


Bayesian Networks



$$P(E = e, B = b, A = a, R = r)$$

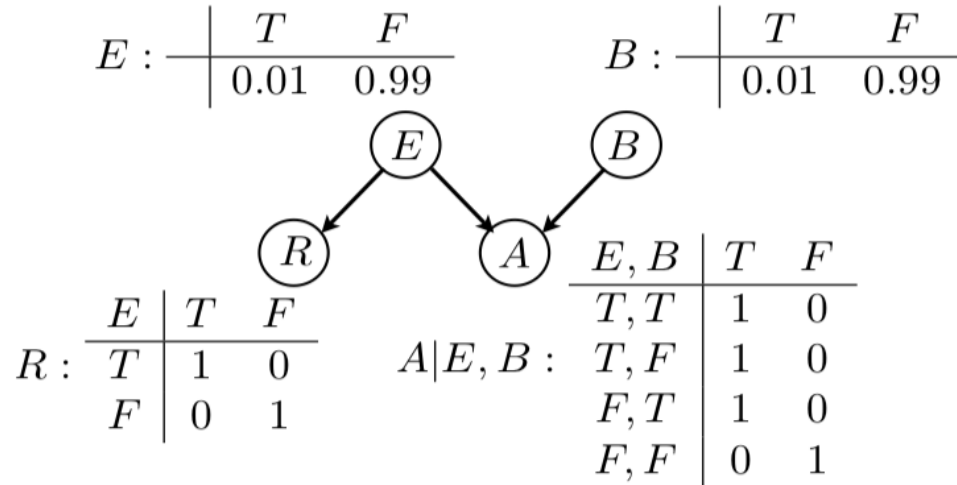
Bayesian Networks



$$P(E = e, B = b, A = a, R = r)$$

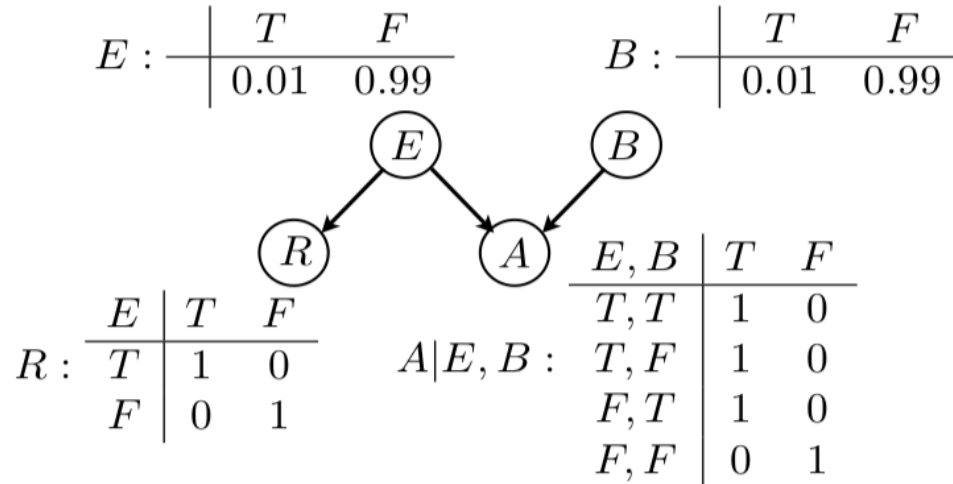
$$= P(E = e)P(B = b)P(A = a|E = e, B = b)P(R = r|E = e)$$

Bayesian Networks



$$P(B = T | A = T) = ?$$

Bayesian Networks



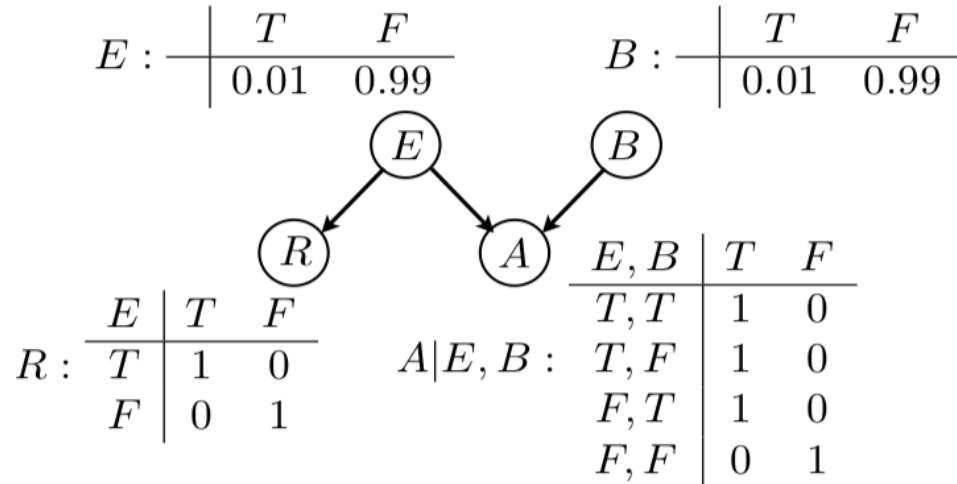
$$P(B = T | A = T) = \frac{P(B=T, A=T)}{\sum_{b \in \{T, F\}} P(B=b, A=T)}$$



Let us look at
this problem

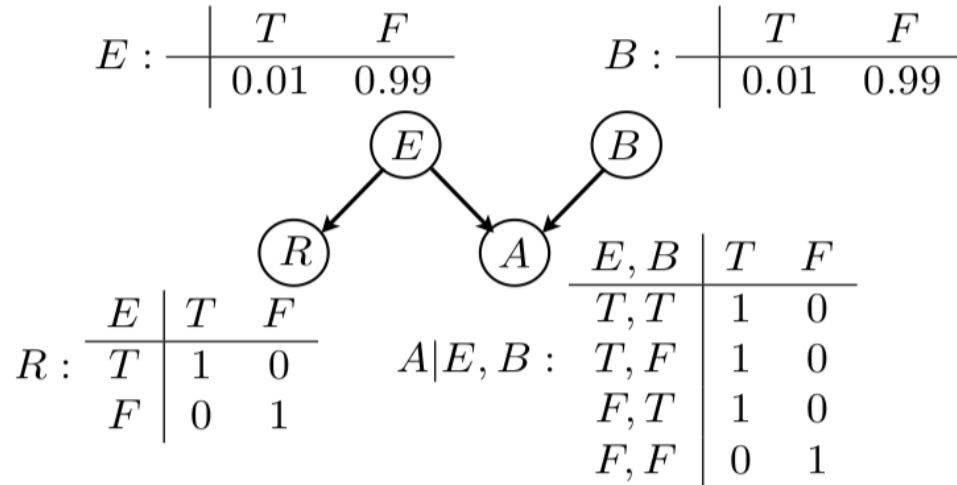


Bayesian Networks



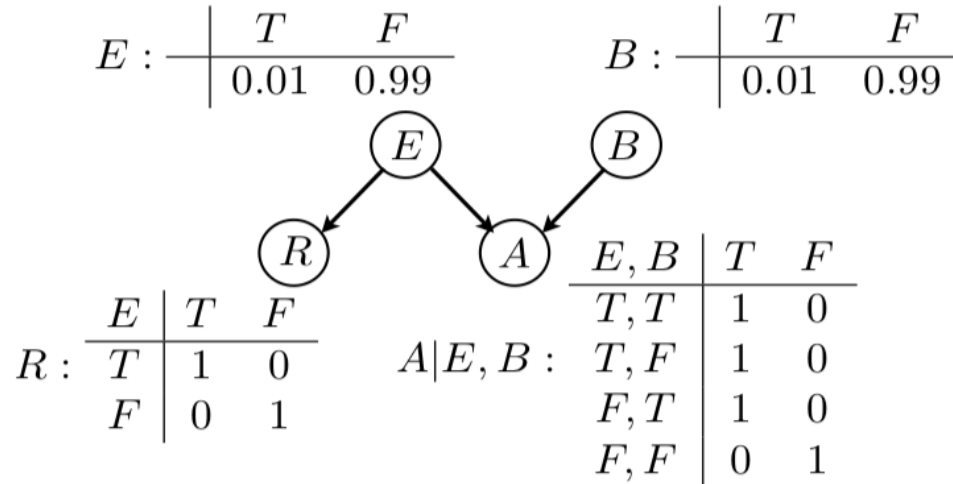
$$\begin{aligned}
 & P(B = b, A = T) \\
 = & \sum_{e \in \{T, F\}} \sum_{r \in \{T, F\}} P(E = e) P(B = b) P(A = T | E = e, B = b) P(R = r | E = e)
 \end{aligned}$$

Bayesian Networks



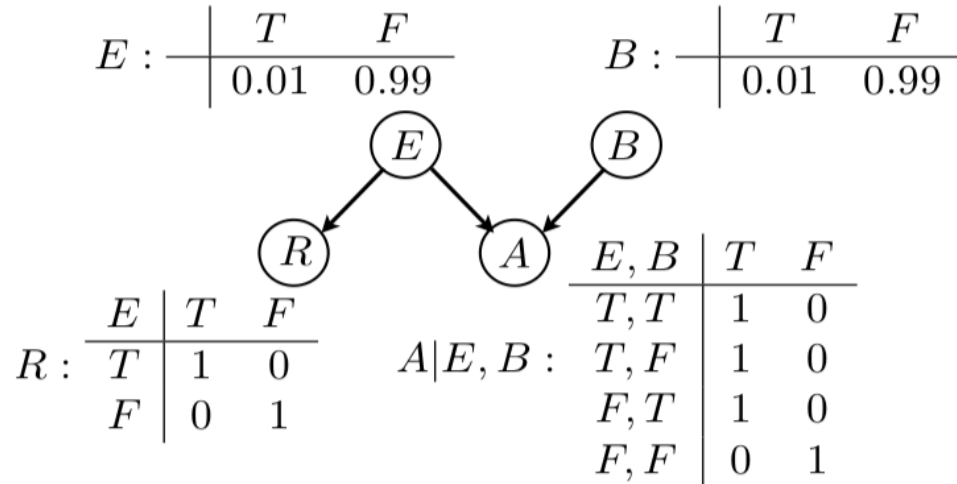
$$\begin{aligned}
 & P(B = b, A = T) \\
 = & \sum_{e \in \{T, F\}} \sum_{r \in \{T, F\}} P(E = e) P(B = b) P(A = T | E = e, B = b) P(R = r | E = e) \\
 = & \sum_{e \in \{T, F\}} P(E = e) P(B = b) P(A = T | E = e, B = b) \sum_{r \in \{T, F\}} P(R = r | E = e)
 \end{aligned}$$

Bayesian Networks



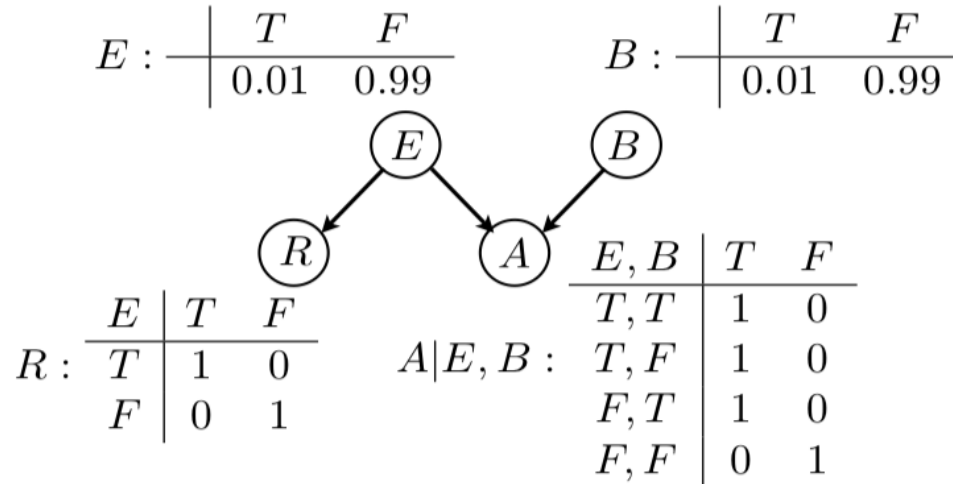
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 = & \sum_{e \in \{T, F\}} P(E = e) P(B = b) P(A = T | E = e, B = b)
 \end{aligned}$$

Bayesian Networks



$$\begin{aligned}
 & P(B = b, A = T) \\
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 = & P(B = b) \sum_{e \in \{T, F\}} P(E = e) P(A = T | E = e, B = b)
 \end{aligned}$$

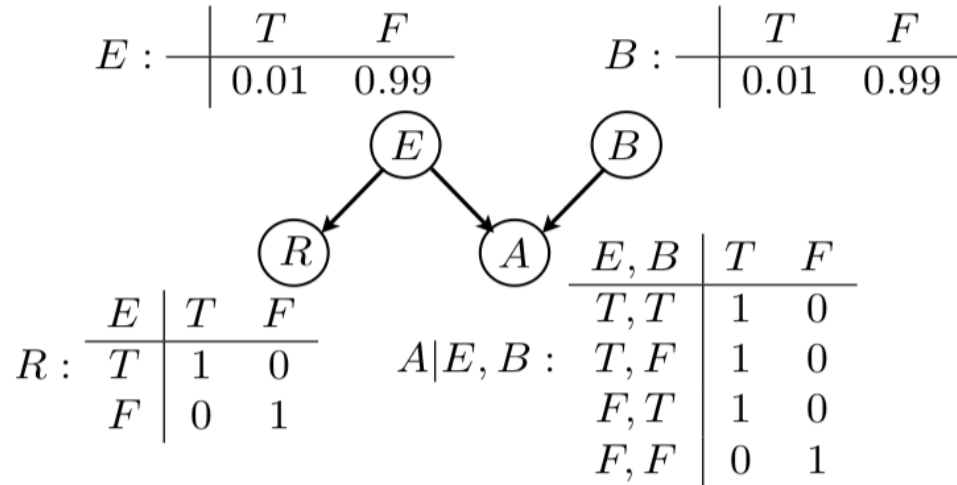
Bayesian Networks



$$\begin{aligned}
 & P(B = b, A = T) \\
 = & \sum_{e \in \{T, F\}} \sum_{r \in \{T, F\}} P(E = e) P(B = b) P(A = T | E = e, B = b) P(R = r | E = e) \\
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 = & \sum_{e \in \{T, F\}} P(E = e) P(B = b) P(A = T | E = e, B = b) \\
 = & P(B = b) \sum_{e \in \{T, F\}} P(E = e) P(A = T | E = e, B = b)
 \end{aligned}$$

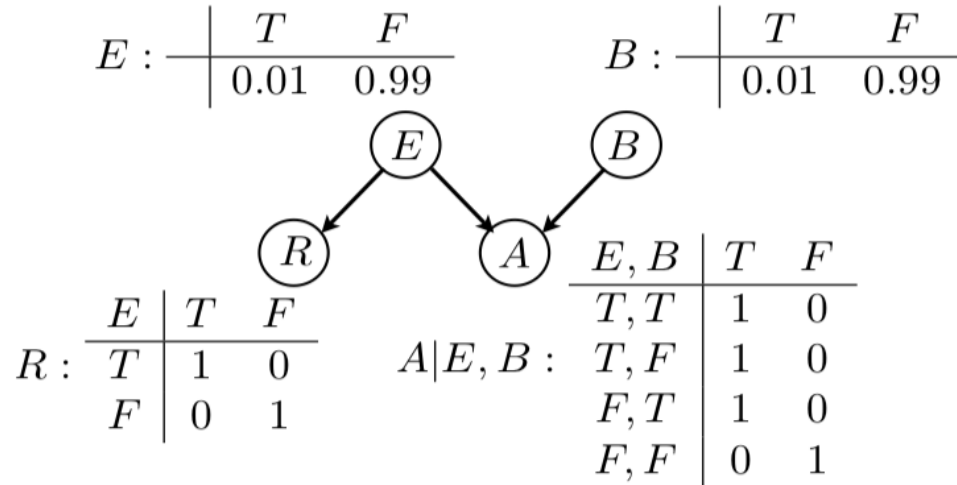
$$P(B = T | A = T) = \frac{P(B=T, A=T)}{\sum_{b \in \{T, F\}} P(B=b, A=T)} = ?$$

Bayesian Networks



$$P(B = T | A = T, R = T) = ?$$

Bayesian Networks

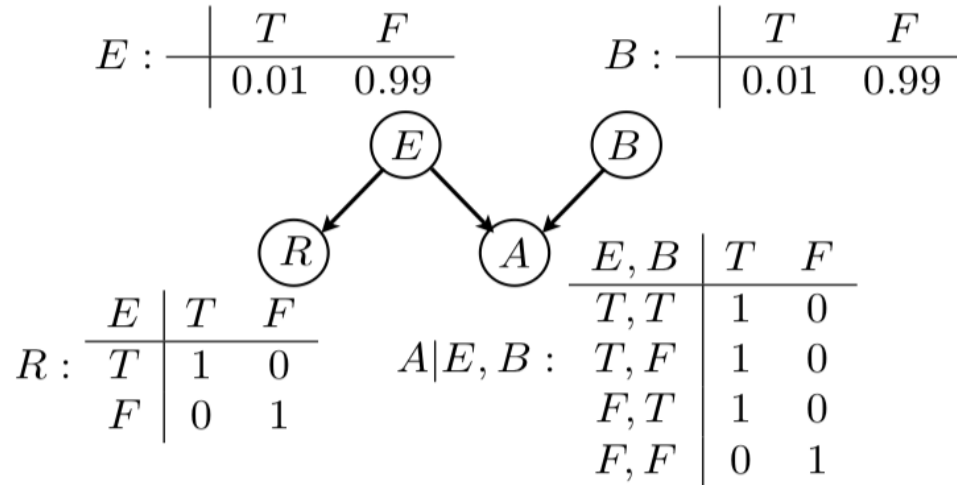


$$P(B = T | A = T, R = T) = ?$$

$$P(B = T | A = T, E = T) = ?$$



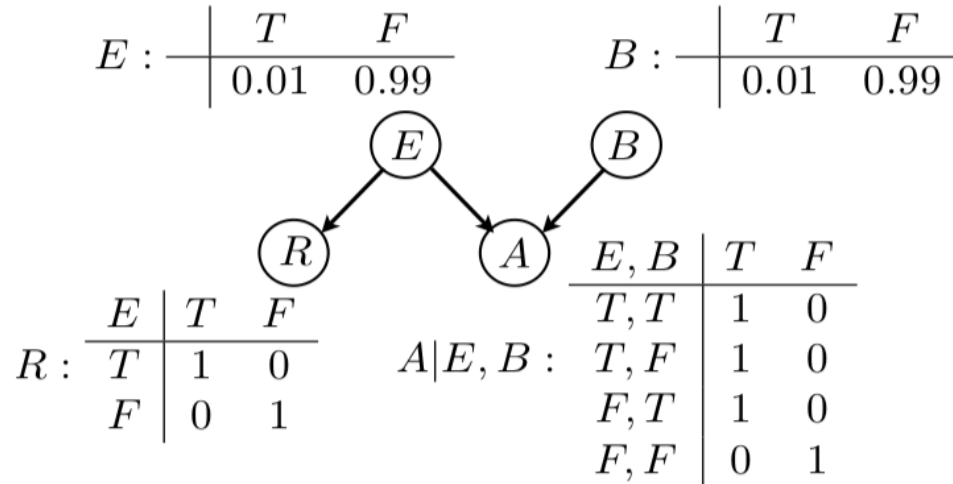
Bayesian Networks



$$P(B = T | A = T, R = T) = ?$$

$$P(B = T | A = T, E = T) = 0.01$$

Bayesian Networks



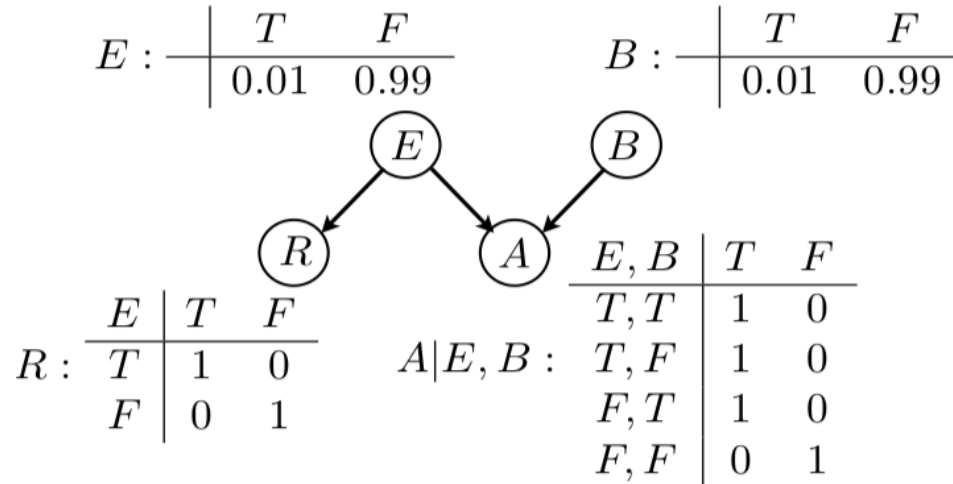
≈ 0.5

0.01

$$P(B = T | A = T) \neq P(B = T | A = T, E = T)$$

B and E are not independent given A

Explaining Away



≈ 0.5

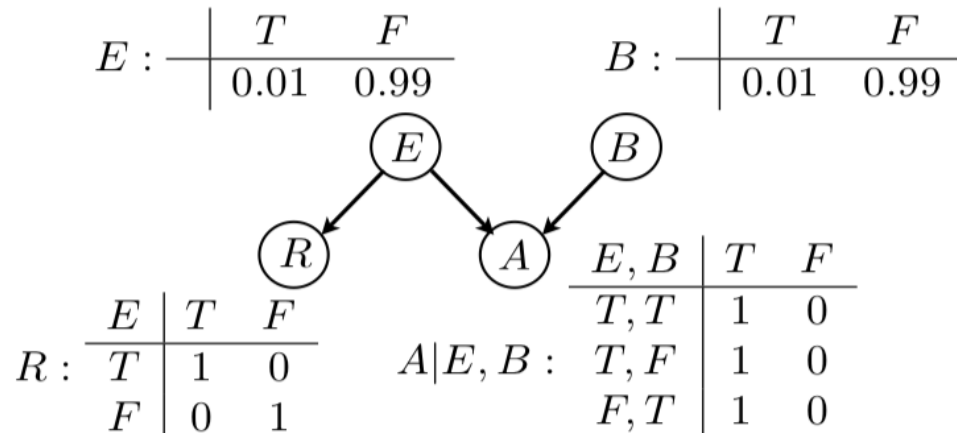
0.01



$$P(B = T | A = T) \neq P(B = T | A = T, E = T)$$

B and E are not independent given A

Bayesian Networks

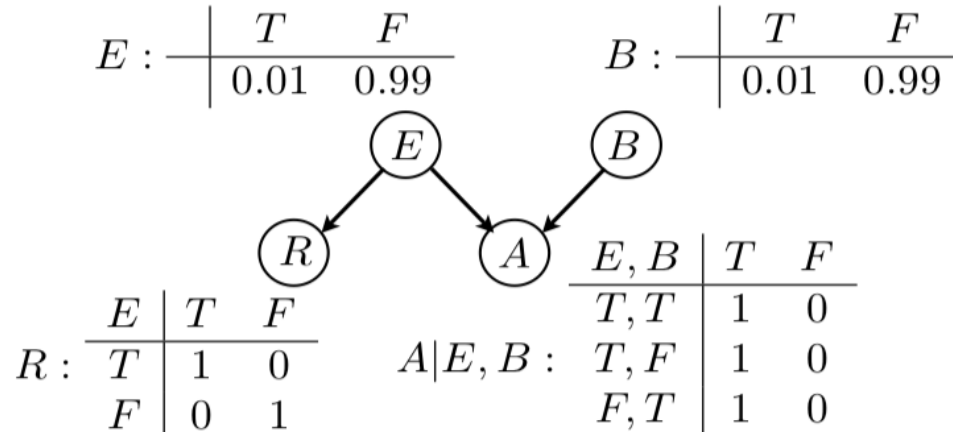


Can we read off such independence information from the network directly without involving calculation?

$$P(B = T | A = T) \neq P(B = T | A = T, E = T)$$

B and E are not independent given A

Bayesian Networks



Can we read off such independence information from the network directly without involving probability?

Next Lecture!

$$P(B = T | A = T) \neq P(B = T | A = T, E = T)$$

B and E are not independent given A