CPSC 540: Machine Learning

More DAGs, Undirected Graphical Models

Mark Schmidt

University of British Columbia

Winter 2017

Admin

- Assignment 3:
  - 2 late days to hand in today.
- Assignment 4:
  - Due March 20.
- For graduate students planning to graduate in May:
  - Send me a private message on Piazza ASAP.

Last Time: Directed Acyclic Graphical (DAG) Models

- DAG models use a factorization of the joint distribution,

$$p(x_1, x_2, \ldots, x_d) = \prod_{j=1}^{d} p(x_j | x_{\mathsf{pa}(j)}),$$

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- This assumes a Markov property,

$$p(x_j | x_{1:j-1}) = p(x_j | x_{\mathsf{pa}(j)}),$$

which generalizes the Markov property in Markov chains,

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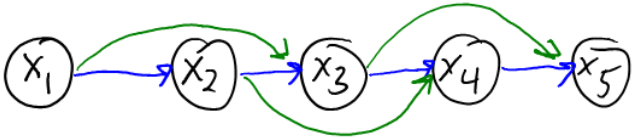
- We visualize the assumptions made by the model as a graph:



- Structure determines conditional independences and computational tractability.

Outline

D-Separation

- We say that A and B are d-separated (conditionally independent) if *all paths* P from A to B are "blocked" because *at least one* of the following holds:

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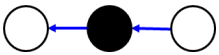

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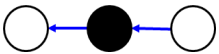

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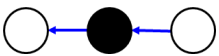

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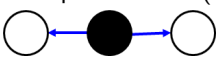
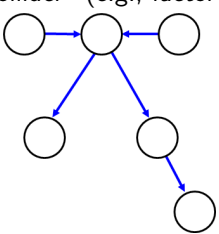


  3. P includes a "v-structure" or "collider" (e.g., factor analysis):



where *"child" and all its descendants* are unobserved.

Alarm Example

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- Earthquake $\not\perp$ Call.

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Alarm Example

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- Alarm $\perp$ Stuff Missing | Burglary.

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  - Explaining away: Knowing Earthquake would make Burglary is less likely.
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- Earthquake $\perp$ Stuff Missing.
- Earthquake $\not\perp$ Stuff Missing | Call.

Discussion of D-Separation

- D-separation lets you say if conditional independence is implied by assumptions:

$$(A \text{ and } B \text{ are d-separated given } E) \Rightarrow A \perp B \mid E.$$

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- Instead of restricting to $\{1, 2, \ldots, j-1\}$, consider general parent choices.
  - x_2 could be a parent of x_1.

- As long the graph is acyclic, there exists a valid ordering.

(all DAGs have a "topological order" of variables where parents are before children)

Non-Uniqueness of Graph and Equivalent Graphs

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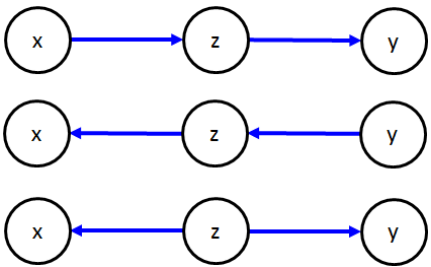

Non-Uniqueness of Graph and Equivalent Graphs

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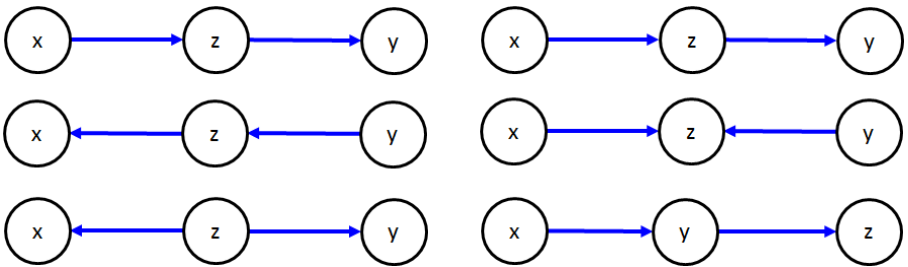
  - Equivalent graphs: same v-structures and other (undirected) edges are the same.
  - Examples of 3 *equivalent* graphs (left) and 3 non-equivalent graphs (right):

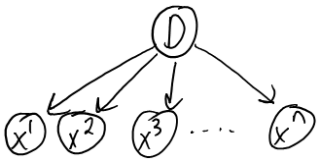


Discussion of D-Separation

- So the graph is not necessarily unique and is not the whole story.
- But, we can do a lot with d-separation:
  - Implies every independence/conditional-independence we've used in 340/540.
- Here we start blurring distinction between data/parameters/hyper-parameters...

IID Assumption as a DAG

- On Day 2, our first independence assumption was the IID assumption:



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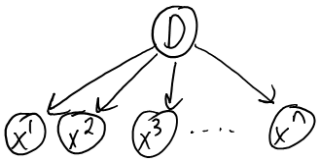


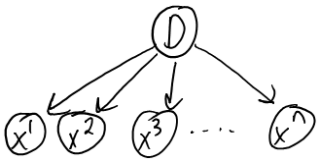
- Training/test examples come independently from data-generating process D.

- If we knew D, then there would be no need to learn.
- But D is unobserved, so knowing about some x^i tells us about the others.

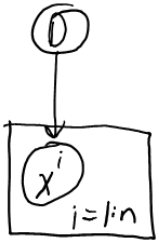
- We'll use this understanding later to relax the IID assumption.

Plate Notation

- Graphical representation of the IID assumption:



- We can concisely represent repeated parts of graphs using plate notation:

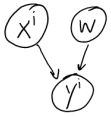


Tilde Notation as a DAG

- When we write

$$y^i \sim \mathcal{N}(w^T x^i, 1),$$

we can interpret it as the DAG model:



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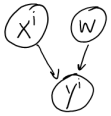
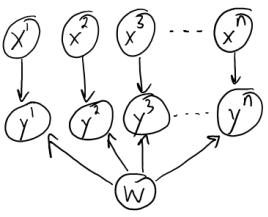
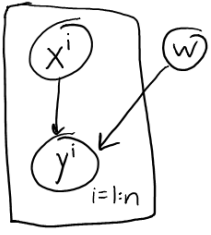


- If the x^i are IID then we can represent supervised learning as



or



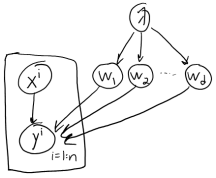
- From d-separation on this graph we have $p(y|X, w) = \prod_{i=1}^{n} p(y^i|x^i, w)$.

Tilde Notation as a DAG

- When we do MAP estimation under the assumptions

$$y^i \sim \mathcal{N}(w^T x^i, 1), \quad w_j \sim \mathcal{N}(0, 1/\lambda),$$

we can interpret it as the DAG model:



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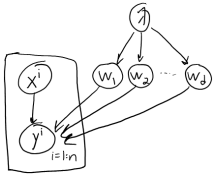
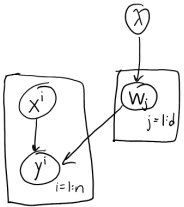


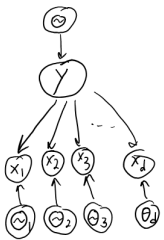
- Or introducing a second plate using:



Other Models in DAG/Plate Notation

- For naive Bayes or Gaussian discriminant analysis with diagonal Σ_c we have

$$y^i \sim \text{Cat}(\theta), \quad x^i | y^i = c \sim D(\theta_c).$$



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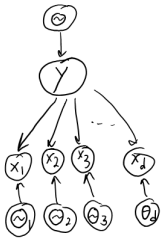

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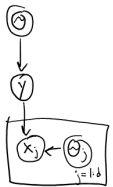

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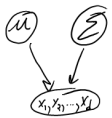

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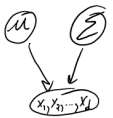

- For mixture of Gaussians we have

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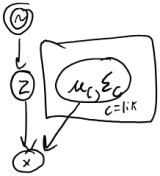
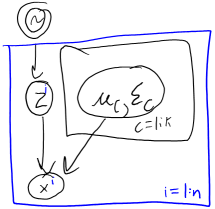


or with n training examples data as:



Outline

Parameter Learning in General DAG Models

- The log-likelihood in DAG models is separable in the conditionals,

$$\begin{aligned}\log p(x) &= \log \prod_{j=1}^{d} p(x_j | x_{\mathsf{pa}(j)}) \\ &= \sum_{j=1}^{d} \log p(x_j | x_{\mathsf{pa}(j)})\end{aligned}$$

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- Sometimes you want to have tied parameters:
  - Homogeneous Markov chains, Gaussian discriminant analysis with shared covariance.
  - Still easy, but need to fit $p(x_j | x_{\mathsf{pa}(j)})$ and $p(x_k | x_{\mathsf{pa}(k)})$ together if share parameters.

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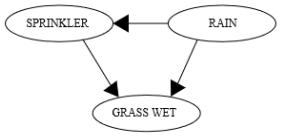
- Intuitive: just need conditional probabilities of children given parents like

$$p(\text{“wet grass”} = 1 \mid \text{“sprinkler”} = 1, \text{“rain”} = 0),$$

  and MLE is just counting.

Tabular Parameterization Example

RAIN	SPRINKLER T	SPRINKLER F
F	0.4	0.6
T	0.01	0.99

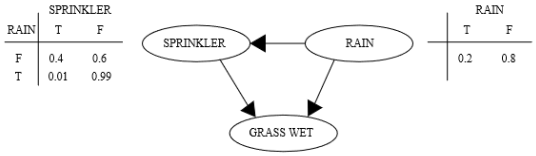


RAIN T	RAIN F
0.2	0.8

SPRINKLER	RAIN	GRASS WET T	GRASS WET F
F	F	0.0	1.0
F	T	0.8	0.2
T	F	0.9	0.1
T	T	0.99	0.01

https://en.wikipedia.org/wiki/Bayesian_network

Tabular Parameterization Example



RAIN	SPRINKLER T	SPRINKLER F
F	0.4	0.6
T	0.01	0.99

RAIN T	RAIN F
0.2	0.8

SPRINKLER	RAIN	GRASS WET T	GRASS WET F
F	F	0.0	1.0
F	T	0.8	0.2
T	F	0.9	0.1
T	T	0.99	0.01

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Some quantities can be directly read from the tables:

$$p(R = 1) = 0.2.$$

$$p(G = 1|S = 0, R = 1) = 0.8.$$

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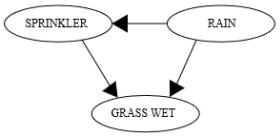

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These conditionals are sufficient to do any calculations: https://en.wikipedia.org/wiki/Bayesian_network

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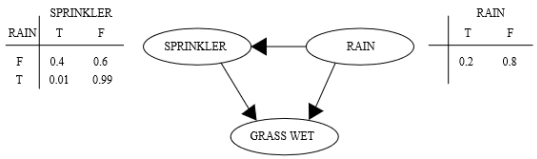

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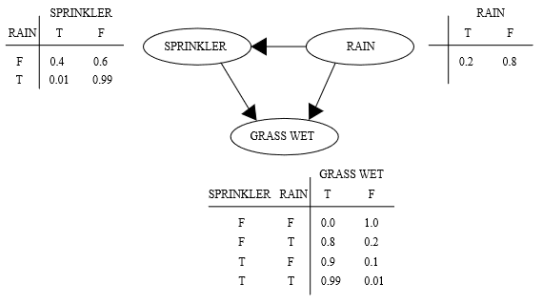

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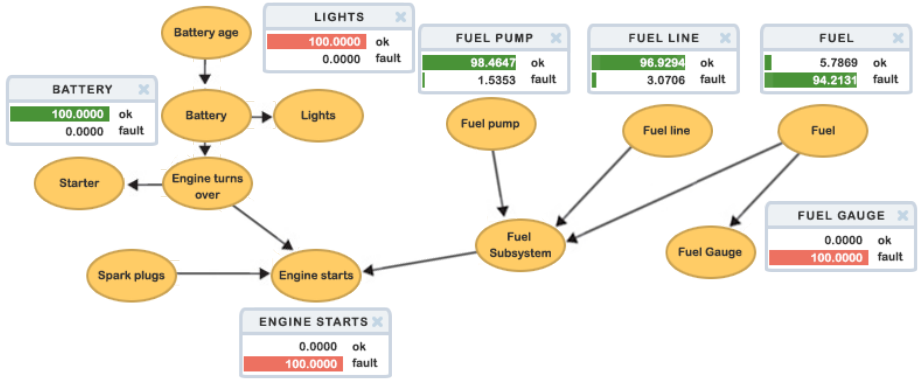
$$= p(G=1|S=0,R=1)p(S=0|R=1) + p(G=1|S=1,R=1)p(S=1|R=1)$$
$$= 0.8(0.99) + 0.99(0.01) = 0.81.$$

Tabular Parameterization Example

Some companies sell software to help companies reason using tabular DAGs:



http://www.hugin.com/index.php/technology

Fitting DAGs using Supervised Learning

- But tabular parameterization requires too many parameters:
  - With binary states and k parents, need 2^{k+1} parameters.
- One solution is letting users specify a "parsimonious" parameterization:
  - Typically have a linear number of parameters.
  - For example, the "noisy-or" model: $p(x_j|x_{\mathsf{pa}(j)}) = 1 - \prod_{k \in \mathsf{pa}(j)} q_j$.

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  - For example, the "noisy-or" model: $p(x_j|x_{\text{pa}(j)}) = 1 - \prod_{k \in \text{pa}(j)} q_j$.
- But if we have data, we can use supervised learning.
  - Write fitting $p(x_j|x_{\text{pa}(j)})$ as our usual $p(y|x)$.
  - We're predicting one column of X given the values of other columns.

Fitting DAGs using Supervised Learning

- Fitting DAGs using supervised learning:
  - For $j = 1 : d$:
    1. Set $\tilde{y}^i = x_j^i$ and $\tilde{x}^i = x_{\mathsf{pa}(j)}^i$.
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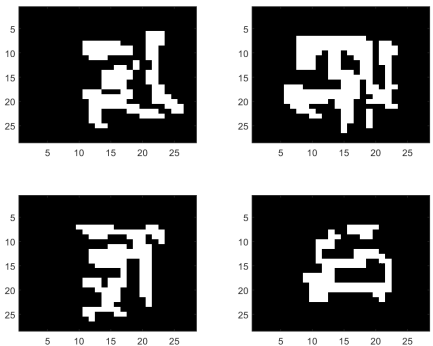
- We can use our usual tricks:
  - Linear models, non-linear bases, regularization, kernel trick, random forests, etc.
  - With least squares it's called a Gaussian belief network.
  - With logistic regression it's called a sigmoid belief networks.
  - Don't need Markov assumptions to tractably fit these models.

MNIST Digits with Tabular DAG Model

- Recall our latest MNIST model using a tabular DAG:

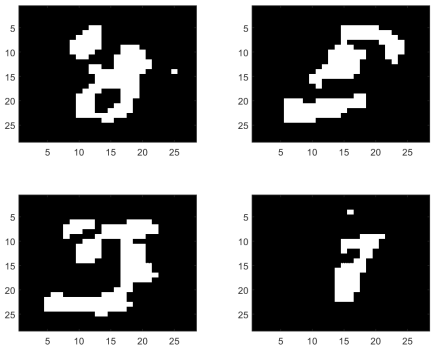


- This model is pretty bad because you only see 8 parents.

MNIST Digits with Sigmoid Belief Network

- Samples from sigmoid belief network:

(DAG with logistic regression for each variable)



where we use all previous pixels as parents (from 0 to 783 parents).

- Models long-range dependencies but has a linear assumption.

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- We can use ancestral sampling to generate samples from a DAG:
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- We can use these samples within Monte Carlo methods.
- How do sample from a multivariate Gaussian?
  - Write it as a Gaussian belief network, apply ancestral sampling.

Inference in Forest DAGs

- If we try to generalize the CK equations to DAGs we obtain

$$p(x_j = s) = \sum_{x_{\mathsf{pa}(j)}} p(x_j = s, x_{\mathsf{pa}(j)}) = \sum_{x_{\mathsf{pa}(j)}} \underbrace{p(x_j = s | x_{\mathsf{pa}(j)})}_{\text{given}} p(x_{\mathsf{pa}(j)}).$$

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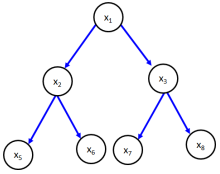
- Such graphs are called trees (connected), or forests (disconnected).
  - Also called "singly-connected".



- Forests allow efficient message-passing methods as in Markov chains.
  - E.g., decoding and computing univariate marginals/conditionals in $O(dk^2)$.

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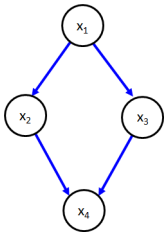
- What goes wrong if nodes have multiple parents?
  - The expression $p(x_{\mathsf{pa}(j)})$ is a joint distribution and is not given recursively.

- Consider the non-tree graph:



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- We can compute $p(x_4)$ in this non-tree using:

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  - Even if each node has 2 parents, we may need huge messages.
  - Decoding is NP-hard and marginals are #P-hard in general.
  - We'll see later that maximum message is given by treewidth of a particular graph.
- In general, we'll need approximate inference methods to use general DAGs.

Conditional Sampling in DAGs

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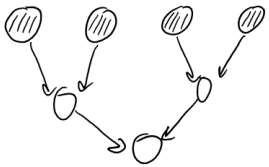

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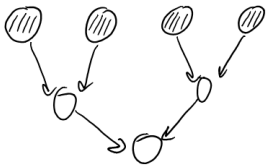
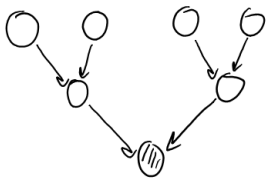


- Hard to condition on the last variables in the order:
  - Conditioning on descendent makes ancestors dependent.



Outline

Directed vs. Undirected Models

- In some applications we have a natural ordering of the x_j.
  - In the "rain" data, the past affects the future.
- In some applications we don't have a natural order.
  - E.g., pixels in an image.

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  - In the "rain" data, the past affects the future.
- In some applications we don't have a natural order.
  - E.g., pixels in an image.
- In these settings we often use undirected graphical models.
  - Also known as Markov random fields and originally from statistical physics.

Undirected Graphical Models

- Undirected graphical models (UGMs) assume $p(x)$ factorizes over subsets c,

$$p(x_1, x_2, \ldots, x_d) \propto \prod_{c \in \mathcal{C}} \phi_c(x_c),$$

  from among a set of subsets of $\mathcal{C}$.
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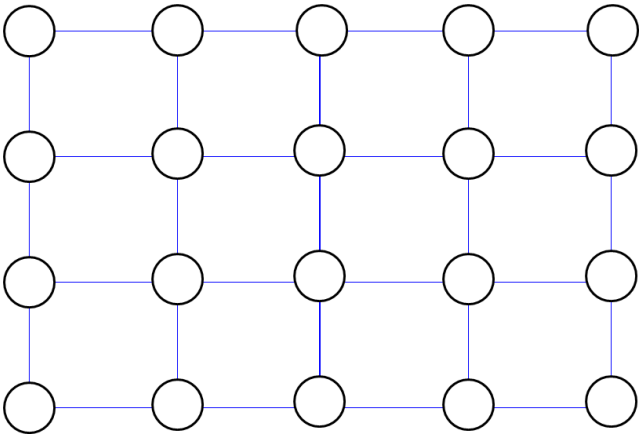
  - Ordering doesn't matter: more natural for things like pixels of an image.
  - Theoretically, only need ϕ_c for maximal subsets in C.
- Important special case is pairwise undirected graphical model:

$$p(x) \propto \left(\prod_{j=1}^{d} \phi_j(x_j) \right) \left(\prod_{(i,j) \in E} \phi_{ij}(x_i, x_j) \right),$$

  where E are a set of undirected edges.

Undirected Graphical Models

- Pairwise UGMs are a classic way to model dependencies in images:



- Can model dependency between neighbouring pixels, without imposing ordering.

From Probability Factorization to Graphs

- For a pairwise UGM,

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- For general UGMs,

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Conditional Independence in Undirected Graphical Models

- It's easy to check conditional independence in UGMs:
  - $A \perp B \, C$ if C blocks all paths from any A to any B.

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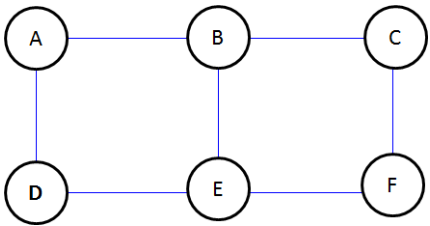

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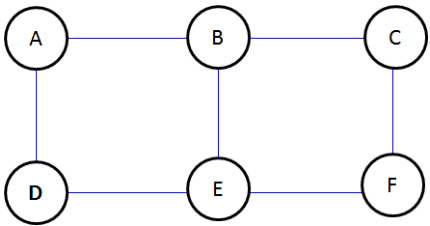

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  - $A \perp C|B, E$.
  - $A, B \not\perp F|C$
  - $A, B \perp F|C, E$.

Digression: Gaussian Graphical Models

- Multivariate Gaussian can be written as

$$p(x) \propto \exp\left(-\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)\right) \propto \exp\left(-\frac{1}{2}x^T\Sigma^{-1}x + x^T\underbrace{\Sigma^{-1}\mu}_{v}\right),$$

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$$p(x) \propto \exp\left(-\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)\right) \propto \exp\left(-\frac{1}{2}x^T\Sigma^{-1}x + x^T\underbrace{\Sigma^{-1}\mu}_{v}\right),$$

and from here we can see that it's a pairwise UGM:

$$p(x) \propto \exp(\left(-\frac{1}{2}\sum_{i=1}^{d}\sum_{j=1}^{d}x_i x_j \Sigma_{ij}^{-1} + \sum_{i=1}^{d} x_i v_i\right)$$

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$$= \left(\prod_{i=1}^{d}\prod_{j=1}\underbrace{\exp\left(-\frac{1}{2}x_i x_j \Sigma_{ij}^{-1}\right)}_{\phi_{ij}(x_i,x_j)}\right)\left(\prod_{i=1}^{d}\underbrace{\exp\left(x_i v_i\right)}_{\phi_i(x_i)}\right)$$

- We also call multivariate Gaussian a Gaussian graphical model (GGM).
  - Or Gaussian Markov random field.

Independence in GGMs

- So Gaussians are pairwise UGMs with $\phi_{ij}(x_i, x_j) = \exp\left(-\frac{1}{2} x_i x_j \Theta_{ij}\right)$,
  - Where Θ_{ij} is element (i, j) of Σ^{-1}.

- Connection between precision matrix $\Theta = \Sigma^{-1}$ and conditional independence:
  - Setting $\Theta_{ij} = 0$ is equivalent to removing $\phi_{ij}(x_i, x_j)$ from the UGM.

$$\Theta_{ij} = 0 \Rightarrow x_i \perp x_{-i} | x_j.$$

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- Gaussian conditional independencies corresponds to sparsity in precision matrix.
  - Diagonal Θ gives disconnected graph: all variables are indpendent.
  - Full Θ gives fully-connected graph: there are no independences.

Independence in GGMs

- Consider Gaussian with tri-diagonal precision Θ:

$$\Sigma^{-1} = \begin{bmatrix} 32.0897 & 13.1740 & 0 & 0 & 0 \\ 13.1740 & 18.3444 & -5.2602 & 0 & 0 \\ 0 & -5.2602 & 7.7173 & 2.1597 & 0 \\ 0 & 0 & 2.1597 & 20.1232 & 1.1670 \\ 0 & 0 & 0 & 1.1670 & 3.8644 \end{bmatrix}$$

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- $\Sigma_{ij} \neq 0$ so all variables are dependent: $x_1 \not\perp x_2$, $x_1 \not\perp x_5$, and so on.
- But conditional independence is described by a Markov chain:

$$x_1 \perp x_3, x_4, x_5 | x_2,$$

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

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  - Special case of graph structure learning.
- Consider instead fitting DAG model with Gaussian probabilities:
  - DAG structure corresponds to sparsity in Cholesky of covariance.

Tractability of UGMs

- In UGMs we assume that

$$p(x) = \frac{1}{Z} \prod_{c \in \mathcal{C}} \phi_c(x_c),$$

where Z is the constant such that

$$\sum_{x_1} \sum_{x_2} \cdots \sum_{x_d} p(x) = 1 \text{ (discrete)}, \quad \int_{x_1} \int_{x_2} \cdots \int_{x_d} p(x) dx_d dx_{d-1} \ldots dx_1 = 1 \text{ (cont)}.$$

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  - Continuous non-Gaussian: usually requires numerical integration.

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  - Message-passing message sizes depend on graph structure.
- Undirected graphical models factorize probability into non-negative potentials.
  - Simple conditional independence properties.
  - Include Gaussians as special case.

- Next time: our first visit to the wild world of apporximate inference.