Homework 2 - Introduction to Probabilistic Graphical Models

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1 Conditional Independence

1. (10 points) State True or False, and briefly justify your answer within 3 lines. The statements are either direct consequences of theorems in Koller and Friedman (2009, Ch. 3), or have a short proof. In the follows, P is a distribution and G is a BN structure.

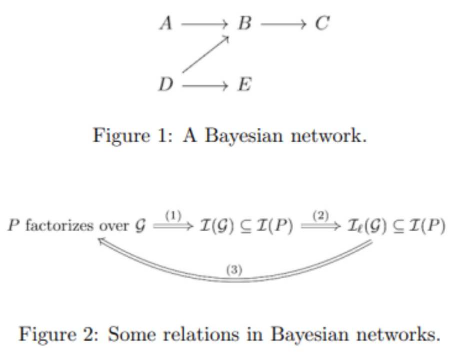

Figure 1: Caption for the image

2. Recall the definitions of local and global independences of G and independences of P.

$$I_l(G) = \{(X \perp \text{NonDescendants}_G(X) \mid \text{Parents}_G(X))\} \tag{1}$$
$$I(G) = \{(X \perp Y \mid Z) : \text{d-separated}_G(X, Y \mid Z)\} \tag{2}$$
$$I(P) = \{(X \perp Y \mid Z) : P(X, Y \mid Z) = P(X \mid Z)P(Y \mid Z)\} \tag{3}$$

   (a) In Figure 3, relation 1 is true.
   (b) In Figure 3, relation 2 is true.
   (c) In Figure 3, relation 3 is true.
   (d) If G is an I-map for P, then P may have extra conditional independencies than G.
   (e) Two BN structures G_1 and G_2 are I-equivalent if they have the same skeleton and the same set of v-structures.
   (f) If G_1 is an I-map of distribution P, and G_1 has fewer edges than G_2, then G_2 is not a minimal I-map of P.
   (g) The P-map of a distribution, if it exists, is unique.

2 Exact Inference (Junction Tree a.k.a Clique Tree)

1. Consider the following Bayesian network G:

$$
\begin{tikzcd}
A \arrow[r] \arrow[dr] & B \arrow[r] & C \arrow[d] \\
 & E \arrow[r] & D
\end{tikzcd}
$$

Figure 2: Caption for the image

2. We are going to construct a junction tree T from G. Please sketch the generated objects in each step.

   (a) (4 points) Moralize G to construct an undirected graph H.

   (b) (7 points) Triangulate H to construct a chordal graph H*. (Although there are many ways to triangulate a graph, for the ease of grading, please try adding fewest additional edges possible.)

   (c) (7 points) Construct a cluster graph U where each node is a maximal clique Ci from H* and each edge is the sepset $S_{i,j} = C_i \cap C_j$ between adjacent cliques C_i and C_j.

   (d) (7 points) The junction tree T is the maximum spanning tree of U. (The cluster graph is small enough to calculate maximum spanning tree in one's head.)

3 Parameter Estimation (HMM - EM Algorithm)

1. Consider an HMM with T time steps, M discrete states, and K-dimensional observations as in Figure 3, where $z_t \in \{0,1\}^M$, $\sum_s z_{ts} = 1$, $x_t \in \mathbb{R}^K$ for $t \in [T]$.

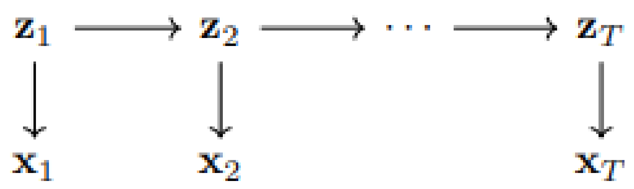

Figure 3: A hidden Markov model.

Figure 3: Caption for the image

2. The joint distribution factorizes over the graph:

$$p(x_{1:T}, z_{1:T}) = p(z_1) \prod_{t=2}^{T} p(z_t \mid z_{t-1}) \prod_{t=1}^{T} p(x_t \mid z_t). \tag{4}$$

Now consider the parameterization of CPDs. Let $\pi \in \mathbb{R}^M$ be the initial state distribution and $A \in \mathbb{R}^{M\times M}$ be the transition matrix. The emission density $f(\cdot)$ is parameterized by ϕ_i at state i. In other words,

$$p(z_{1i} = 1) = \pi_i, \quad p(z_1) = \prod_{i=1}^{M} \pi_i^{z_{1i}}, \tag{5}$$

$$p(z_{tj} = 1 \mid z_{t-1,i} = 1) = a_{ij}, \quad p(z_t \mid z_{t-1}) = \prod_{i=1}^{M}\prod_{j=1}^{M} a_{ij}^{z_{t-1,i}z_{tj}}, \quad t = 2, \dots, T, \tag{6}$$

$$p(x_t \mid z_{ti} = 1) = f(x_t; \phi_i), \quad p(x_t \mid z_t) = \prod_{i=1}^{M} f(x_t; \phi_i)^{z_{ti}}, \quad t = 1, \dots, T. \tag{7}$$

Let $\theta = (\pi, A, \{\phi_i\}_{i=1}^M)$ be the set of parameters of the HMM. Given the empirical distribution $\hat{p}$ of $x_{1:T}$, we would like to find the MLE of θ by solving the following problem:

$$\max_\theta \mathbb{E}_{x_{1:T}\sim\hat{p}}[\log p_\theta(x_{1:T})]. \tag{8}$$

However, the marginal likelihood is intractable due to summation over M^T terms:

$$p_\theta(x_{1:T}) = \sum_{z_{1:T}} p_\theta(x_{1:T}, z_{1:T}). \tag{9}$$

An alternative is to use the EM algorithm as we saw in the class.

(a) (10 points) Show that the EM updates can take the following form:

$$\theta^* \leftarrow \arg\max_\theta \mathbb{E}_{x_{1:T}\sim\hat{p}}[F(x_{1:T}; \theta)] \tag{10}$$

where

$$\begin{aligned} F(x_{1:T}; \theta) := &\sum_{i=1}^{M} \gamma(z_{1i}) \log \pi_i + \sum_{t=2}^{T}\sum_{i=1}^{M}\sum_{j=1}^{M} \xi(z_{t-1,i}, z_{tj}) \log a_{ij} \\ &+ \sum_{t=1}^{T}\sum_{i=1}^{M} \gamma(z_{ti}) \log f(x_t; \phi_i) \end{aligned} \tag{11}$$

and γ and ξ are the posterior expectations over current parameters $\hat{\theta}$:

$$\gamma(z_{ti}) := \mathbb{E}_{z_{1:T}\sim p_{\hat{\theta}}(z_{1:T}|x_{1:T})}[z_{ti}] = p_{\hat{\theta}}(z_{ti} = 1 \mid x_{1:T}), \quad t = 1, \dots, T \tag{12}$$

$$\xi(z_{t-1,i}, z_{tj}) := \mathbb{E}_{z_{1:T}\sim p_{\hat{\theta}}(z_{1:T}|x_{1:T})}[z_{t-1,i}z_{tj}] = p_{\hat{\theta}}(z_{t-1,i}z_{tj} = 1 \mid x_{1:T}), \quad t = 2, \dots, T \tag{13}$$

(b) (0 points) (No need to answer.) Suppose γ and ξ are given, and we use isotropic Gaussian $x_t \mid z_{ti} = 1 \sim \mathcal{N}(\mu_i, \sigma_i^2 I)$ as the emission distribution. Then the parameter updates have the following closed form:

$$\pi_i^* \propto \mathbb{E}_{x_{1:T}\sim\hat{p}}[\gamma(z_{1i})] \tag{14}$$

$$a_{ij}^* \propto \mathbb{E}_{x_{1:T}\sim\hat{p}}\left[\sum_{t=2}^{T} \xi(z_{t-1,i}, z_{tj})\right] \tag{15}$$

$$\mu_{ik}^* = \frac{\mathbb{E}_{x_{1:T}\sim\hat{p}}\left[\sum_{t=1}^{T} \gamma(z_{ti}) x_t\right]}{\mathbb{E}_{x_{1:T}\sim\hat{p}}\left[\sum_{t=1}^{T} \gamma(z_{ti})\right]} \tag{16}$$

$$\sigma_i^{2*} = \frac{\mathbb{E}_{x_{1:T}\sim\hat{p}}\left[\sum_{t=1}^{T} \gamma(z_{ti}) \|x_t - \mu_i\|_2^2\right]}{\mathbb{E}_{x_{1:T}\sim\hat{p}}\left[\sum_{t=1}^{T} \gamma(z_{ti})\right] K} \tag{17}$$

(c) (10 points) We will use the belief propagation algorithm (Koller and Friedman, 2009, Alg. 10.2) to perform inference for all marginal queries:

$$\gamma(z_t) = p_{\hat{\theta}}(z_t \mid x_{1:T}), \quad t = 1, \ldots, T \tag{18}$$

$$\xi(z_{t-1}, z_t) = p_{\hat{\theta}}(z_{t-1}, z_t \mid x_{1:T}), \quad t = 2, \ldots, T \tag{19}$$

For convenience, the notation $\hat{\theta}$ will be omitted from now on. Derive the following BP updates:

$$\gamma(z_t) = \frac{1}{Z(x_{1:T})} \cdot s(z_t) \tag{20}$$

$$\xi(z_{t-1}, z_t) = \frac{1}{Z(x_{1:T})} \cdot c(z_{t-1}, z_t) \tag{21}$$

where

$$s(z_t) = \alpha(z_t)\beta(z_t), \quad t = 1, \ldots, T \tag{23}$$

$$c(z_{t-1}, z_t) = p(z_t \mid z_{t-1})p(x_t \mid z_t)\alpha(z_{t-1})\beta(z_t), \quad t = 2, \ldots, T \tag{24}$$

$$Z(x_{1:T}) = \sum_{z_t} s(z_t) \tag{25}$$

and

$$\alpha(z_1) = p(z_1)p(x_1 \mid z_1) \tag{26}$$

$$\alpha(z_t) = p(x_t \mid z_t) \sum_{z_{t-1}} p(z_t \mid z_{t-1})\alpha(z_{t-1}), \quad t = 2, \ldots, T \tag{27}$$

$$\beta(z_{t-1}) = \sum_{z_t} p(z_t \mid z_{t-1})p(x_t \mid z_t)\beta(z_t), \quad t = 2, \ldots, T \tag{28}$$

$$\beta(z_T) = 1 \tag{29}$$

(d) (0 points) (No need to answer.) Implemented as above, the (α, β)-recursion is likely to encounter numerical instability due to repeated multiplication of small values. One way to mitigate the numerical issue is to scale (α, β) messages at each step t, so that the scaled values are always in some appropriate range, while not affecting the inference result for (γ, ξ).

Recall that the forward message is in fact a joint distribution

$$\alpha(z_t) = p(x_{1:t}, z_t). \tag{30}$$

Define scaled messages by re-normalizing α w.r.t. z_t:

$$\hat{\alpha}(z_t) = \frac{1}{Z(x_{1:t})} \cdot \alpha(z_t), \tag{31}$$

$$Z(x_{1:t}) = \sum_{z_t} \alpha(z_t). \tag{32}$$

Furthermore, define

$$r_1 := Z(x_1), \tag{33}$$

$$r_t := \frac{Z(x_{1:t})}{Z(x_{1:t-1})}, \quad t = 2, \ldots, T. \tag{34}$$

Notice that $Z(x_{1:t}) = r_1 \cdot \ldots \cdot r_t$, hence

$$\hat{\alpha}(z_t) = \frac{1}{r_1 \cdot \ldots \cdot r_t} \cdot \alpha(z_t). \tag{35}$$

Plugging $\hat{\alpha}$ into forward messages, the new $\hat{\alpha}$-recursion is

$$\hat{\alpha}(z_1) = \frac{1}{r_1} \cdot p(z_1)p(x_1 \mid z_1), \tag{36}$$

$$\hat{\alpha}(z_t) = \frac{1}{r_t} \cdot p(x_t \mid z_t) \sum_{z_{t-1}} p(z_t \mid z_{t-1})\hat{\alpha}(z_{t-1}), \quad t = 2, \ldots, T. \tag{37}$$

Since $\hat{\alpha}$ is normalized, each r_t serves as the normalizing constant:

$$r_t = \sum_{z_t} \tilde{\alpha}(z_t). \tag{38}$$

Now switch focus to β. In order to make the inference for (γ, ξ) invariant of scaling, β has to be scaled in a way that counteracts the scaling on α. Plugging $\hat{\alpha}$ into the marginal queries,

$$\gamma(z_t) = \frac{1}{Z(x_{1:T})} \cdot r_1 \cdot \ldots \cdot r_t \cdot \hat{\alpha}(z_t)\beta(z_t), \tag{39}$$

$$\xi(z_{t-1}, z_t) = \frac{1}{Z(x_{1:T})} \cdot p(z_t \mid z_{t-1})p(x_t \mid z_t) \cdot r_1 \cdot \ldots \cdot r_{t-1} \cdot \hat{\alpha}(z_{t-1})\beta(z_t). \tag{40}$$

Since $Z(x_{1:T}) = r_1 \cdot \ldots \cdot r_T$, a natural scaling scheme for β is

$$\hat{\beta}(z_{t-1}) = \frac{1}{r_t \cdot \ldots \cdot r_T} \cdot \beta(z_{t-1}), \quad t = 2, \ldots, T, \tag{41}$$

$$\hat{\beta}(z_T) := \beta(z_T). \tag{42}$$

which simplifies the expression for marginals (γ, ξ) to

$$\gamma(z_t) = \hat{\alpha}(z_t)\hat{\beta}(z_t), \tag{43}$$

$$\xi(z_{t-1}, z_t) = \frac{1}{r_t} \cdot p(z_t \mid z_{t-1}) p(x_t \mid z_t) \hat{\alpha}(z_{t-1}) \hat{\beta}(z_t). \tag{44}$$

The new $\hat{\beta}$-recursion can be obtained by plugging $\hat{\beta}$ into backward messages:

$$\hat{\beta}(z_{t-1}) = \frac{1}{r_t} \cdot \sum_{z_t} p(z_t \mid z_{t-1}) p(x_t \mid z_t) \hat{\beta}(z_t), \quad t = 2, \ldots, T, \tag{45}$$

$$\hat{\beta}(z_T) = 1. \tag{46}$$

In other words, $\hat{\beta}(z_{t-1})$ is scaled by $1/r_t$, the normalizer of $\hat{\alpha}(z_t)$.
The full algorithm is summarized below.

Algorithm 1: Exact inference for (γ, ξ)

i. Scaled forward message for $t = 1$:

$$\tilde{\alpha}(z_1) = p(z_1) p(x_1 \mid z_1), \tag{47}$$

$$r_1 = \sum_{z_1} \tilde{\alpha}(z_1), \tag{48}$$

$$\hat{\alpha}(z_1) = \frac{1}{r_1} \cdot \tilde{\alpha}(z_1). \tag{49}$$

ii. Scaled forward message for $t = 2, \ldots, T$:

$$\tilde{\alpha}(z_t) = p(x_t \mid z_t) \sum_{z_{t-1}} p(z_t \mid z_{t-1}) \hat{\alpha}(z_{t-1}), \tag{50}$$

$$r_t = \sum_{z_t} \tilde{\alpha}(z_t), \tag{51}$$

$$\hat{\alpha}(z_t) = \frac{1}{r_t} \cdot \tilde{\alpha}(z_t). \tag{52}$$

iii. Scaled backward message for $t = T + 1$:

$$\hat{\beta}(z_T) = 1. \tag{53}$$

iv. Scaled backward message for $t = T, \ldots, 2$:

$$\hat{\beta}(z_{t-1}) = \frac{1}{r_t} \cdot \sum_{z_t} p(z_t \mid z_{t-1}) p(x_t \mid z_t) \hat{\beta}(z_t). \tag{54}$$

v. Singleton marginal for $t = 1, \ldots, T$:

$$\gamma(z_t) = \hat{\alpha}(z_t)\hat{\beta}(z_t). \tag{55}$$

vi. Pairwise marginal for $t = 2, \ldots, T$:

$$\xi(z_{t-1}, z_t) = \frac{1}{r_t} \cdot p(z_t \mid z_{t-1}) p(x_t \mid z_t) \hat{\alpha}(z_{t-1}) \hat{\beta}(z_t). \tag{56}$$

(e) (15 points) We will implement the EM algorithm (also known as Baum-Welch algorithm), where the E-step performs exact inference and the M-step updates parameter estimates. Please complete the TODO blocks in the provided template `baum_welch.py` and submit it to Gradescope. The template contains a toy problem to play with. The submitted code will be tested against randomly generated problem instances.

4 D-Separation

1. (5 points) Given that the gray nodes are observed, are the variables in A independent to those in B?

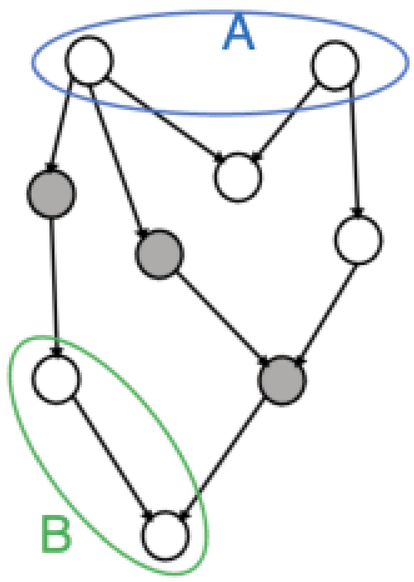

Figure 4: A Bayesian network.

2. (5 points) Given that the gray nodes are observed, are the nodes 2 and 3 d-separated?

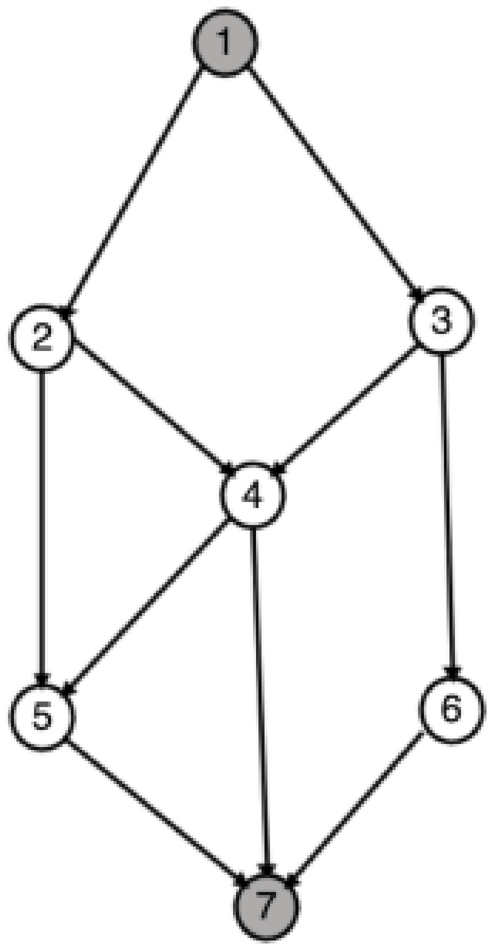

Figure 5: A Bayesian network.

3. (5 points) Given that the gray nodes are observed, are the nodes 5 and 6 d-separated?

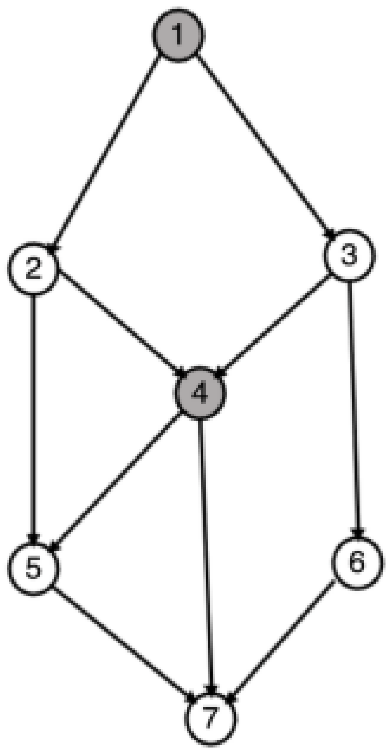

Figure 6: A Bayesian network.

4. (15 points) Write a python program to check d-separation. Three files have been provided. You have to modify only the `BN.py` file. The instructions on how to run the code are in the `check_dsep.py` file. All the files are provided as a zip file named `code_files.zip`.