

# Max Likelihood Estimation for CRFs

Parameter Estimation

$$P_{\theta}(Y|x) = \frac{1}{Z_{\theta}(\theta)} \tilde{P}_{\theta}(x, y)$$

$$Z_{\theta}(\theta) = \sum_y \tilde{P}_{\theta}(x, y) \quad \text{M instances} \quad \text{log conditional likelihood}$$

$$D = \{(x[m], y[m])\}_{m=1}^M \quad l_{Y|X}(\theta : D) = \sum_{m=1}^M \ln P_{\theta}(y[m] | x[m], \theta)$$

Data is now a set of pairs

$$l_{Y|X}(\theta : (x[m], y[m])) = \left( \sum_i \theta_i f_i(x[m], y[m]) \right) - \ln Z_{x[m]}(\theta)$$

parameter weight  $w_i$

$$\frac{\partial}{\partial \theta_i} \frac{1}{M} l_{Y|X}(\theta : D) = \frac{1}{M} \sum_{m=1}^M (f_i(x[m], y[m]) - E_{\theta} [f_i(x[m], Y)])$$

sum over data instances M

Expectation of that feature relative to  $x[m]$  and  $y$

$$E_{\theta} [f_i(x[m], Y)]$$

fixed

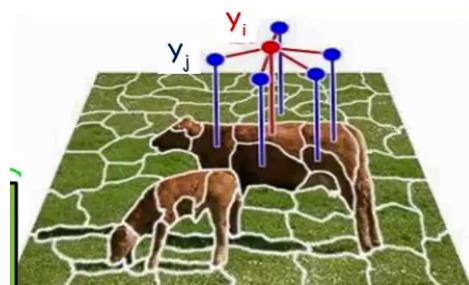
Expectation is only over variable  $Y$

grass

average green for superpixel

$$f_1(y_s) = \mathbb{1}(Y_s = g) \times G_s$$

$$f_2(y_s, y_r) = \mathbb{1}(Y_s = Y_r) \quad \begin{matrix} \text{if} \\ \text{Two adjacent superpixels} \\ \text{are labeled the same value} \end{matrix}$$



Gradient for the FIRST parameter      empirical expectation      model based expectation

$$\frac{\partial}{\partial \theta_1} = \sum_s \mathbb{1}\{y_s[m] = g\} G_s[m] - \sum_s P_\theta(Y_s = g | X[m]) G_s[m] \quad f_1 = \mathbb{1}(Y_s = g) \times G_s$$

↑  
 $\sum_s$   
 All superpixels      single  
 image m      ↑  
 AVERAGE greenness  
 in that superpixel of that  
 instance

$$\frac{\partial}{\partial \theta_2} = \sum_{(s,t) \in N} \mathbb{1}\{y_s[m] = y_t[m]\} - \sum_{(s,t) \in N} P_\theta(Y_s = Y_t | X[m])$$

/  
 gradient for  
 the second parameter

$$f_2 = \mathbb{1}(Y_s = Y_t)$$