# Graphical Models Discrete Inference and Learning Lecture 1 

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Slides based on material from Stephen Gould, Pushmeet Kohli, Nikos Komodakis, M. Pawan Kumar, Carsten Rother, Daphne Koller, Dhruv Batra

## Graphical Models ?



## What this class is about?

- Making global predictions from local observations

Inference

- Learning such models from large quantities of data

Learning

## Motivation

- Consider the example of medical diagnosis


Predisposing factors
Symptoms
Test results


Diseases
Treatment outcomes

## Motivation

- A very different example: image segmentation


Millions of pixels
Colours / features


## Motivation

- What do these two problems have in common?


Slide inspired by PGM course, Daphne Koller

## Motivation

- What do these two problems have in common?
- Many variables
- Uncertainty about the correct answer

Graphical Models (or Probabilistic Graphical Models) provide a framework to address these problems

## (Probabilistic) Graphical Models

- First, it is a model: a declarative representation
- Can also define the model
- with domain knowledge
- from data


Model


Domain expert

Algorithm

## (Probabilistic) Graphical Models

- Why probabilistic?
- To model uncertainty
- Uncertainty due to:
- Partial knowledge of state of the world
- Noisy observations
- Phenomena not observed by the model
- Inherent stochasticity


## (Probabilistic) Graphical Models

- Probability theory provides
- Standalone representation with clear semantics
- Reasoning patterns (conditioning, decision making)
- Learning methods


## (Probabilistic) Graphical Models

- Why graphical ?
- Intersection of ideas from probability theory and computer science
- To represent large number of variables

Predisposing factors
Symptoms
Test results
Millions of pixels
Colours / features

$$
\text { Random variables } Y_{1}, Y_{2}, \ldots, Y_{n}
$$

Goal: capture uncertainty through joint distribution $\mathrm{P}\left(\mathrm{Y}_{1}, \ldots, \mathrm{Y}_{\mathrm{n}}\right)$

## (Probabilistic) Graphical Models



## (Probabilistic) Graphical Model

- Examples



## (Probabilistic) Graphical Model

- Examples


Segmentation network (Courtesy D. Koller)
Diagnosis network: Pradhan et al., UAI'94

## (Probabilistic) Graphical Model

- Intuitive \& compact data structure
- Efficient reasoning through general-purpose algorithms
- Sparse parameterization
- Through expert knowledge, or
- Learning from data


## (Probabilistic) Graphical Model

- Many many applications
- Medical diagnosis
- Fault diagnosis
- Natural language processing
- Traffic analysis
- Social network models
- Message decoding
- Computer vision: segmentation, 3D, pose estimation
- Speech recognition
- Robot localization \& mapping


## Image segmentation



Image


No graphical model


With graphical model

## Multi-sensor integration: Traffic

- Learn from historical data to make predictions



## Stock market



## Going global: Local ambiguity

- Text recognition


Smyth et al., 1994

## Going global: Local ambiguity

- Textual information extraction
e.g., Mrs. Green spoke today in New York. Green chairs the financial committee.



## Overview of the course

- Representation
- How do we store $P\left(Y_{1}, \ldots Y_{n}\right)$
- Directed and undirected (model implications/assumptions)
- Inference
- Answer questions with the model
- Exact and approximate (marginal/most probable estimate)
- Learning
- What model is right for data
- Parameters and structure

First, a recap of basics

## Graphs

- Concepts
- Definition of G
- Vertices/Nodes
- Edges
- Directed vs Undirected
- Neighbours vs Parent/Child
- Degree vs In/Out degree
- Walk vs Path vs Cycle


## Graphs



## Special graphs

- Trees: undirected graph, no cycles
- Spanning tree: Same set of vertices, but subset of edges, connected and no cycles


Slide courtesy: D. Batra

## Directed acyclic graphs (DAGs)



Figure courtesy: D. Batra

## Interpreting Probability

- What does $\mathrm{P}(\mathrm{A})$ mean?
- Frequentist view
- Limit $N \rightarrow \infty$, \#(A is true)/N
- i.e., limiting frequency of a repeating nondeterministic event
- Bayesian view
$-P(A)$ is your belief about $A$


## Joint distribution

- 3 variables
- Intelligence (I)
- Difficulty (D)
- Grade (G)
- Independent parameters?

| $\mathbf{I}$ | $\mathbf{D}$ | $\boldsymbol{G}$ | Prob. |
| :---: | :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{1}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{2}$ | 0.168 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{3}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $g^{1}$ | 0.009 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $g^{2}$ | 0.045 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $g^{3}$ | 0.126 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | $g^{1}$ | 0.252 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | $g^{2}$ | 0.0224 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | $g^{3}$ | 0.0056 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{1}$ | 0.06 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{2}$ | 0.036 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{3}$ | 0.024 |

## Conditioning

- Condition on $g^{1}$

| $\mathbf{I}$ | $\mathbf{D}$ | $\boldsymbol{G}$ | Prob. |
| :---: | :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{1}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{2}$ | 0.168 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{3}$ | 0.126 |
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| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{2}$ | 0.036 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{3}$ | 0.024 |

## Conditioning

- $P(Y=y \mid X=x)$
- Informally,
- What do you believe about $Y=y$ when I tell you $X=x$ ?
- P(France wins a football tournament in 2021) ?
- What if I tell you:
- France won the world cup 2018
- Hasn't had catastrophic results since $)$


## Conditioning: Reduction

- Condition on $g^{1}$

| $\mathbf{I}$ | $\mathbf{D}$ | $\mathbf{G}$ | Prob. |
| :---: | :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{1}$ | 0.126 |
|  |  |  |  |
|  |  |  |  |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $9^{1}$ | 0.009 |
|  |  |  |  |
|  |  |  |  |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | $9^{1}$ | 0.252 |
|  |  |  |  |
|  |  |  |  |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{1}$ | 0.06 |
|  |  |  |  |
|  |  |  |  |

## Conditioning: Renormalization

| $\mathbf{I}$ | $\boldsymbol{D}$ | $\boldsymbol{G}$ | Prob. |
| :---: | :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $\mathbf{g}^{1}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $\mathrm{~g}^{1}$ | 0.009 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | $g^{1}$ | 0.252 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{1}$ | 0.06 |

$P\left(I, D, g^{1}\right)$

| $\mathbf{I}$ | D | Prob. |
| :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | 0.282 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | 0.02 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | 0.564 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | 0.134 |
| $P\left(I, D \mid g^{1}\right)$ |  |  |

Unnormalized measure

## Conditional probability distribution

- Example $P(G \mid I, D)$

|  | $g^{1}$ | $g^{2}$ | $g^{3}$ |
| :---: | ---: | ---: | ---: |
| $i^{0}, d^{0}$ | 0.3 | 0.4 | 0.3 |
| $i^{0}, d^{1}$ | 0.05 | 0.25 | 0.7 |
| $i^{1}, d^{0}$ | 0.9 | 0.08 | 0.02 |
| $i^{1}, d^{1}$ | 0.5 | 0.3 | 0.2 |

## Conditional probability distribution



$$
p(x, y \mid Z=z)=\frac{p(x, y, z)}{p(z)}
$$

## Marginalization



## Marginalization

- Events
$-P(A)=P(A$ and $B)+P(A$ and not $B)$
- Random variables
$-P(X=x)=\sum_{y} P(X=x, Y=y)$


## Marginalization



$$
p(x, y)=\sum_{z \in \mathcal{Z}} p(x, y, z)
$$

$$
p(x)=\sum_{y \in \mathcal{Y}} p(x, y)
$$

Slide courtesy: Erik Sudderth

## Factors

- A factor $\Phi\left(\mathrm{Y}_{1}, \ldots, \mathrm{Y}_{\mathrm{k}}\right)$

$$
\Phi: \operatorname{Val}\left(Y_{1}, \ldots, Y_{k}\right) \rightarrow R
$$

- Scope $=\left\{\mathrm{Y}_{1}, \ldots, \mathrm{Y}_{\mathrm{k}}\right\}$


## Factors

- Example: P(D, I, G)

| $\mathbf{I}$ | $\mathbf{D}$ | $\boldsymbol{G}$ | Prob. |
| :---: | :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{1}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{2}$ | 0.168 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $g^{3}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $g^{1}$ | 0.009 |
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| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{2}$ | 0.036 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $g^{3}$ | 0.024 |

## Factors

- Example: P(D,I, $\left.9^{1}\right)$

| $\mathbf{I}$ | $\mathbf{D}$ | $\boldsymbol{G}$ | Prob. |
| :---: | :---: | :---: | :---: |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{0}$ | $\mathbf{g}^{1}$ | 0.126 |
| $\mathrm{i}^{0}$ | $\mathrm{~d}^{1}$ | $\mathrm{~g}^{1}$ | 0.009 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{0}$ | $\mathbf{g}^{1}$ | 0.252 |
| $\mathrm{i}^{1}$ | $\mathrm{~d}^{1}$ | $\mathbf{g}^{1}$ | 0.06 |

What is the scope here?

## General factors

- Not necessarily for probabilities

| $\boldsymbol{A}$ | $\mathbf{B}$ | $\phi$ |
| :---: | :---: | :---: |
| $a^{0}$ | $b^{0}$ | 30 |
| $a^{0}$ | $b^{1}$ | 5 |
| $a^{1}$ | $b^{0}$ | 1 |
| $a^{1}$ | $b^{1}$ | 10 |

## Factor product

| $a^{1}$ | $b^{1}$ | 0.5 |
| :--- | :--- | :--- |
| $a^{1}$ | $b^{2}$ | 0.8 |
| $a^{2}$ | $b^{1}$ | 0.1 |
| $a^{2}$ | $b^{2}$ | 0 |
| $a^{3}$ | $b^{1}$ | 0.3 |
| $a^{3}$ | $b^{2}$ | 0.9 |
| $b^{1}$ | $c^{1}$ | 0.5 |
| $c^{2}$ | 0.7 |  |
| $b^{2}$ | $c^{1}$ | 0.1 |
| $b^{2}$ | $c^{2}$ | 0.2 |



| $a^{1}$ | $b^{1}$ | $c^{1}$ | $0.50 .5=0.25$ |
| :--- | :--- | :--- | :--- |
| $a^{1}$ | $b^{1}$ | $c^{2}$ | $0.5 \cdot 0.7=0.35$ |
| $a^{1}$ | $b^{2}$ | $c^{1}$ | $0.8 \cdot 0.1=0.08$ |
| $a^{1}$ | $b^{2}$ | $c^{2}$ | $0.8 \cdot 0.2=0.16$ |
| $a^{2}$ | $b^{1}$ | $c^{1}$ | $0.1 \cdot 0.5=0.05$ |
| $a^{2}$ | $b^{1}$ | $c^{2}$ | $0.1 \cdot 0.7=0.07$ |
| $a^{2}$ | $b^{2}$ | $c^{1}$ | $0.0 .1=0$ |
| $a^{2}$ | $b^{2}$ | $c^{2}$ | $0 \cdot 0.2=0$ |
| $a^{3}$ | $b^{1}$ | $c^{1}$ | $0.3 \cdot 0.5=0.15$ |
| $a^{3}$ | $b^{1}$ | $c^{2}$ | $0.3 \cdot 0.7=0.21$ |
| $a^{3}$ | $b^{2}$ | $c^{1}$ | $0.9 \cdot 0.1=0.09$ |
| $a^{3}$ | $b^{2}$ | $c^{2}$ | $0.9 \cdot 0.2=0.18$ |

Example courtesy: PGM course, Daphne Koller

## Factor marginalization

| $\mathrm{a}^{1}$ | $\mathrm{b}^{1}$ | $c^{1}$ | 0.25 |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $a^{1}$ | $b^{1}$ | $c^{2}$ | 0.35 |  |  |  |
| $a^{1}$ | $\mathrm{b}^{2}$ | $c^{1}$ | 0.08 |  |  |  |
| $\mathrm{a}^{1}$ | $\mathrm{b}^{2}$ | $c^{2}$ | 0.16 | $\mathrm{a}^{1}$ | $c^{1}$ | 0.33 |
| $a^{2}$ | $\mathrm{b}^{1}$ | $c^{1}$ | 0.05 | $a^{1}$ | $c^{2}$ | 0.51 |
| $\mathrm{a}^{2}$ | $\mathrm{b}^{1}$ | $c^{2}$ | 0.07 | $\mathrm{a}^{2}$ | $c^{1}$ | 0.05 |
| $a^{2}$ | $\mathrm{b}^{2}$ | $c^{1}$ | 0 | $\mathrm{a}^{2}$ | $c^{2}$ | 0.07 |
| $a^{2}$ | $\mathrm{b}^{2}$ | $c^{2}$ | 0 | $\mathrm{a}^{3}$ | $c^{1}$ | 0.24 |
| $a^{3}$ | $\mathrm{b}^{1}$ | $c^{1}$ | 0.15 | $\mathrm{a}^{3}$ | $c^{2}$ | 0.39 |
| $\mathrm{a}^{3}$ | $b^{1}$ | $c^{2}$ | 0.21 |  |  |  |
| $a^{3}$ | $\mathrm{b}^{2}$ | $c^{1}$ | 0.09 |  |  |  |
| $a^{3}$ | $b^{2}$ | $c^{2}$ | 0.18 |  |  |  |

Example courtesy: PGM course, Daphne Koller

## Factor reduction

| $a^{1}$ | $b^{1}$ | $c^{1}$ | 0.25 |
| :---: | :---: | :---: | :---: |
| $a^{1}$ | $b^{1}$ | $c^{2}$ | 0.35 |
| $a^{1}$ | $b^{2}$ | $c^{1}$ | 0.08 |
| $a^{1}$ | $b^{2}$ | $c^{2}$ | 0.16 |
| $a^{2}$ | $b^{1}$ | $c^{1}$ | 0.05 |
| $a^{2}$ | $b^{1}$ | $c^{2}$ | 0.07 |
| $a^{2}$ | $b^{2}$ | $c^{1}$ | 0 |
| $a^{2}$ | $b^{2}$ | $c^{2}$ | 0 |
| $a^{3}$ | $b^{1}$ | $c^{1}$ | 0.15 |
| $a^{3}$ | $b^{1}$ | $c^{2}$ | 0.21 |
| $a^{3}$ | $b^{2}$ | $c^{1}$ | 0.09 |
| $a^{3}$ | $b^{2}$ | $c^{2}$ | 0.18 |


| $a^{1}$ | $b^{1}$ | $c^{1}$ | 0.25 |
| :---: | :---: | :---: | :---: |
| $a^{1}$ | $b^{2}$ | $c^{1}$ | 0.08 |
| $a^{2}$ | $b^{1}$ | $c^{1}$ | 0.05 |
| $a^{2}$ | $b^{2}$ | $c^{1}$ | 0 |
| $a^{3}$ | $b^{1}$ | $c^{1}$ | 0.15 |
| $a^{3}$ | $b^{2}$ | $c^{1}$ | 0.09 |

## Why factors?

- Building blocks for defining distributions in high-dimensional spaces
- Set of basic operations for manipulating these distributions


## Independent random variables

$P(x, y)$


Slide courtesy: Erik Sudderth

## Marginal independence

- Sets of variables X, Y
- $\mathbf{X}$ is independent of $\mathbf{Y}$
- Shorthand: $P \vdash(\mathbf{X} \perp \mathbf{Y})$
- Proposition: $P$ satisfies $(\mathbf{X} \perp \mathbf{Y})$ if and only if
$-P(\mathbf{X}=\mathbf{x}, \mathbf{Y}=\mathbf{y})=P(\mathbf{X}=\mathbf{x}) P(\mathbf{Y}=\mathbf{y}), \quad \forall \mathbf{x} \in \operatorname{Val}(\mathbf{X}), \mathbf{y} \in \operatorname{Val}(\mathbf{Y})$


## Conditional independence

- Sets of variables X, Y, Z
- $\mathbf{X}$ is independent of $\mathbf{Y}$ given $\mathbf{Z}$ if
- Shorthand: $P \vdash(\mathbf{X} \perp \mathbf{Y} \mid \mathbf{Z})$
- For $P \vdash(\mathbf{X} \perp \mathbf{Y} \mid \varnothing)$, write $\mathbf{P} \vdash(\mathbf{X} \perp \mathbf{Y})$
- Proposition: $P$ satisfies $(\mathbf{X} \perp \mathbf{Y} \mid \mathbf{Z})$ if and only if
$-P(\mathbf{X}, \mathbf{Y} \mid \mathbf{Z})=P(\mathbf{X} \mid \mathbf{Z}) P(\mathbf{Y} \mid \mathbf{Z}), \quad \forall \mathbf{x} \in \operatorname{Val}(\mathbf{X}), \mathbf{y} \in \operatorname{Val}(\mathbf{Y}), \mathbf{z} \in \operatorname{Val}(\mathbf{Z})$


## Bayes Rule

- Simple yet profound
- Concepts
- Likelihood
- How much does a certain hypothesis explain the data?
- Prior
- What do you believe before seeing any data?
- Posterior
- What do we believe after seeing the data?


## Bayesian Networks

- DAGs
- nodes represent variables in the Bayesian sense
- edges represent conditional dependencies
- Example
- Suppose that we know the following:
- The flu causes sinus inflammation
- Allergies cause sinus inflammation
- Sinus inflammation causes a runny nose
- Sinus inflammation causes headaches
- How are these connected ?


## Bayesian Networks

- Example



## Bayesian Networks

- A general Bayes net
- Set of random variables
- DAG: encodes independence assumptions
- Conditional probability trees
- Joint distribution

$$
P\left(Y_{1}, \ldots, Y_{n}\right)=\prod_{i=1}^{n} P\left(Y_{i} \mid \mathrm{Pa}_{Y_{i}}\right)
$$

## Bayesian Networks

- A general Bayes net
- How many parameters ?
- Discrete variables $Y_{1}, \ldots, Y_{n}$
- Graph: Defines parents of $Y_{i}$, i.e., $\left(P a_{\mathrm{Y}_{\mathrm{i}}}\right)$
- CPTs: $\mathrm{P}\left(\mathrm{Y}_{\mathrm{i}} \mid \mathrm{Pa}_{\mathrm{Y}_{\mathrm{i}}}\right)$


## Markov nets

- Set of random variables
- Undirected graph
- Encodes independence assumptions
- Factors

Comparison to Bayesian Nets ?

## Pairwise MRFs

- Composed of pairwise factors
- A function of two variables
- Can also have unary terms
- Example



## Markov Nets: Computing probabilities

- Can only compute ratio of probabilities directly

- Need to normalize with a partition function
- Hard ! (sum over all possible assignments)
- In Bayesian Nets, can do by multiplying CPTs


## Markov nets $\leftarrow \rightarrow$ Factorization

- Given an undirected graph H over variables $Y=\left\{Y_{1}, \ldots, Y_{n}\right\}$
- A distribution P factorizes over H if there exist
- Subsets of variables $\mathrm{S}^{i} \subseteq$ Y s.t. Si are fullyconnected in H
- Non-negative potentials (factors) $\Phi_{1}\left(S^{1}\right), \ldots$,
$\Phi_{m}\left(S^{m}\right)$ : clique potentials
- Such that

$$
P\left(Y_{1}, \ldots, Y_{n}\right)=\frac{1}{Z} \prod_{i=1}^{m} \Phi_{\mathrm{i}}\left(\mathrm{~S}^{\mathrm{i}}\right)
$$

## Conditional Markov Random Fields

- Also known as: Markov networks, undirected graphical models, MRFs
- Note: Not making a distinction between CRFs and MRFs
- $\mathbf{X} \in \mathcal{X}$ : observed random variables
- $\mathbf{Y}=\left(Y_{1}, \ldots, Y_{n}\right) \in \mathcal{Y}$ : output random variables
- $\mathbf{Y}_{c}$ are subset of variables for clique $c \subseteq\{1, \ldots, n\}$
- Define a factored probability distribution



## MRFs / CRFs

- Several applications, e.g., computer vision



## MRFs / CRFs

- Several applications, e.g., computer vision


Scene understanding
[Fouhey et al., 2014; Ladicky et al., 2010;
Xiao et al., 2013; Yao et al., 2012]

## MRFs / CRFs

- Several applications, e.g., medical imaging



## MRFs / CRFs

- Inherent in all these problems are graphical models


Pixel labeling


Object detection Pose estimation


Scene understanding

## Maximum a posteriori (MAP) inference

$$
\begin{aligned}
\mathbf{y}^{\star} & =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} P(\mathbf{y} \mid \mathbf{x}) \\
& =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \frac{1}{Z(\mathbf{X})} \prod_{c} \Psi_{c}\left(\mathbf{Y}_{c} ; \mathbf{X}\right) \\
& =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \log \left(\frac{1}{Z(\mathbf{X})} \prod_{c} \Psi_{c}\left(\mathbf{Y}_{c} ; \mathbf{X}\right)\right) \\
& =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \sum_{c} \log \Psi_{c}\left(\mathbf{Y}_{c} ; \mathbf{X}\right)-\log Z(\mathbf{X}) \\
& =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \sum_{c} \log \Psi_{c}\left(\mathbf{Y}_{c} ; \mathbf{X}\right) \quad-E(\mathbf{Y} ; \mathbf{X})
\end{aligned}
$$

## Maximum a posteriori (MAP) inference

$$
\begin{aligned}
\mathbf{y}^{\star} & =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} P(\mathbf{y} \mid \mathbf{x})=\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \sum_{c} \log \Psi_{c}\left(\mathbf{Y}_{c} ; \mathbf{X}\right) \\
& =\underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmin}} E(\mathbf{y} ; \mathbf{x})
\end{aligned}
$$

MAP inference $\Leftrightarrow$ Energy minimization

The energy function is $E(\mathbf{Y} ; \mathbf{X})=\sum_{c} \psi_{c}\left(\mathbf{Y}_{c} ; \mathbf{X}\right)$ where $\psi_{c}(\cdot)=-\log \Psi_{c}(\cdot)$

Clique potential

## Clique potentials

- Defines a mapping from an assignment of random variables to a real number

$$
\psi_{c}: \mathcal{Y}_{c} \times \mathcal{X} \rightarrow \mathbb{R}
$$

- Encodes a preference for assignments to the random variables (lower is better)
- Parameterized as $\psi_{c}\left(\mathbf{y}_{c} ; \mathbf{x}\right)=\mathbf{w}_{c}^{T} \phi_{c}\left(\mathbf{y}_{c} ; \mathbf{x}\right)$

Parameters

## Clique potentials

- Arity

$$
\begin{aligned}
E(\mathbf{y} ; \mathbf{x}) & =\sum_{c} \psi_{c}\left(\mathbf{y}_{c} ; \mathbf{x}\right) \\
& =\underbrace{\sum_{i \in \mathcal{V}} \psi_{i}^{U}\left(y_{i} ; \mathbf{x}\right)}_{\text {unary }}+\underbrace{\sum_{i j \in \mathcal{E}} \psi_{i j}^{P}\left(y_{i}, y_{j} ; \mathbf{x}\right)}_{\text {pairwise }}+\underbrace{\sum_{c \in \mathcal{C}} \psi_{c}^{H}\left(\mathbf{y}_{c} ; \mathbf{x}\right)}_{\text {higher-order }} .
\end{aligned}
$$



## Clique potentials

- Arity


4-connected, $\mathcal{N}_{4}$


8-connected, $\mathcal{N}_{8}$

## Reason 1: Texture modelling



Training images


Result MRF
4-connected
(neighbours)


Test image


Result MRF
4-connected


Test image (60\% Noise)


Result MRF
9-connected
(7 attractive; 2 repulsive)

## Reason2: Discretization artefacts


higher-connectivity can model true Euclidean length

## Graphical representation

- Example

$$
E(\mathbf{y})=\psi\left(y_{1}, y_{2}\right)+\psi\left(y_{2}, y_{3}\right)+\psi\left(y_{3}, y_{4}\right)+\psi\left(y_{4}, y_{1}\right)
$$


factor graph

## Graphical representation

- Example

$$
E(\mathbf{y})=\sum_{i, j} \psi\left(y_{i}, y_{j}\right)
$$



## Graphical representation

- Example

$$
E(\mathbf{y})=\psi\left(y_{1}, y_{2}, y_{3}, y_{4}\right)
$$


factor graph

## A Computer Vision Application

Binary Image Segmentation


How?

Cost function Models our knowledge about natural images

Optimize cost function to obtain the segmentation

## A Computer Vision Application

Binary Image Segmentation


Object - white, Background - green/grey


Graph $G=(V, E)$

Each vertex corresponds to a pixel
Edges define a 4-neighbourhood grid graph
Assign a label to each vertex from $L=\{o b j, b k g\}$

## A Computer Vision Application

Binary Image Segmentation


Object - white, Background - green/grey Cost of a labelling $\mathrm{f}: \mathrm{V} \rightarrow \mathrm{L}$


Graph $G=(V, E)$

Cost of label 'obj’ low Cost of label 'bkg’ high

## A Computer Vision Application

Binary Image Segmentation


Object - white, Background - green/grey
Cost of alabelling $\mathrm{f}: \mathrm{V} \rightarrow \mathrm{L}$
 Per Vertex Cost

Cost of label 'obj’ high Cost of label 'bkg' low UNARY COST

## A Computer Vision Application

Binary Image Segmentation


Object - white, Background - green/grey Cost of a labelling $\mathrm{f}: \mathrm{V} \rightarrow \mathrm{L}$


Graph $G=(V, E)$
Per Edge Cost


Cost of same label low
Cost of different labels high

## A Computer Vision Application

Binary Image Segmentation


Object - white, Background - green/grey Cost of a labelling $\mathrm{f}: \mathrm{V} \rightarrow \mathrm{L}$


Graph $G=(V, E)$
Per Edge Cost


Cost of same label high
Cost of different labels low

## A Computer Vision Application

Binary Image Segmentation


Object - white, Background - green/grey
Graph $G=(V, E)$

Problem: Find the labelling with minimum cost f*

## A Computer Vision Application

Binary Image Segmentation


Problem: Find the labelling with minimum cost $\mathrm{f}^{*}$

## Another Computer Vision Application

Stereo Correspondence



Disparity Map

How?
Minimizing a cost function

## Another Computer Vision Application

## Stereo Correspondence



Vertex corresponds to a pixel

Edges define grid graph

$$
\mathrm{L}=\{\text { disparities }\}
$$

## Another Computer Vision Application

Stereo Correspondence


Cost of labelling f :
Unary cost + Pairwise Cost
Find minimum cost f*


## The General Problem



Graph G = ( V, E )
Discrete label set $L=\{1,2, \ldots, h\}$

Assign a label to each vertex $f: V \rightarrow L$

Cost of a labelling $\mathrm{Q}(\mathrm{f})$
Unary Cost Pairwise Cost

$$
\text { Find } f^{*}=\arg \min Q(f)
$$

## Overview

- Basics: problem formulation
- Energy Function
- MAP Estimation
- Computing min-marginals
- Reparameterization
- Solutions
- Relaxations, primal-dual [Lecture 2]
- Belief Propagation and related methods [Lecture 3]

