Graphical Models Discrete Inference and Learning Lecture 1

MVA 2021 – 2022

http://thoth.inrialpes.fr/~alahari/disinflearn

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

Graphical Models ?



BIRTH:

September 4, 1936, Tel Aviv.

EDUCATION:

B.S., Electrical Engineering (Technion, 1960); M.S., Electronics (Newark College of Engineering, 1961); M.S., Physics Judea Pearl created the representational and computational foundation for the processing of information under uncertainty.

He is credited with the invention of *Bayesian networks*, a mathematical formalism for defining complex probability models, as well as the principal algorithms used for inference in these models. This work not only revolutionized the field of artificial intelligence but also became an important tool for many other branches of engineering and the natural sciences. He later created a mathematical framework for causal inference that has had significant impact in the social sciences.

What this class is about?

 Making global predictions from local observations

Inference

 Learning such models from large quantities of data

Learning

• Consider the example of medical diagnosis



Predisposing factors Symptoms Test results

Diseases Treatment outcomes

Slide inspired by PGM course, Daphne Koller

• A very different example: image segmentation



Millions of pixels Colours / features

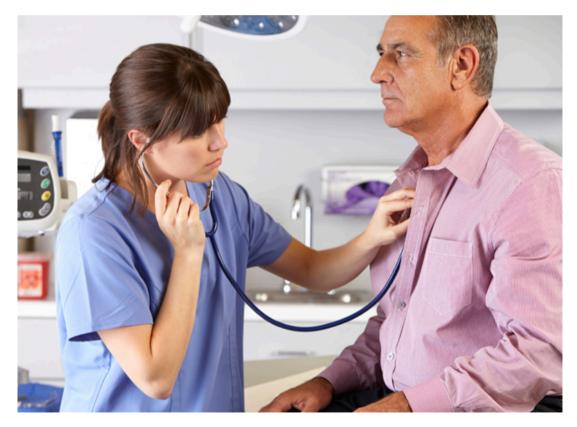
Pixel labels {building, grass, cow, sky}

Slide inspired by PGM course, Daphne Koller

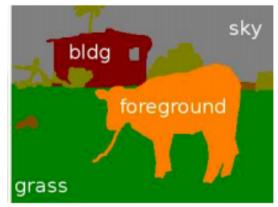
e.g., [He et al., 2004; Shotton et al., 2006; Gould et al., 2009]

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• What do these two problems have in common?







Slide inspired by PGM course, Daphne Koller

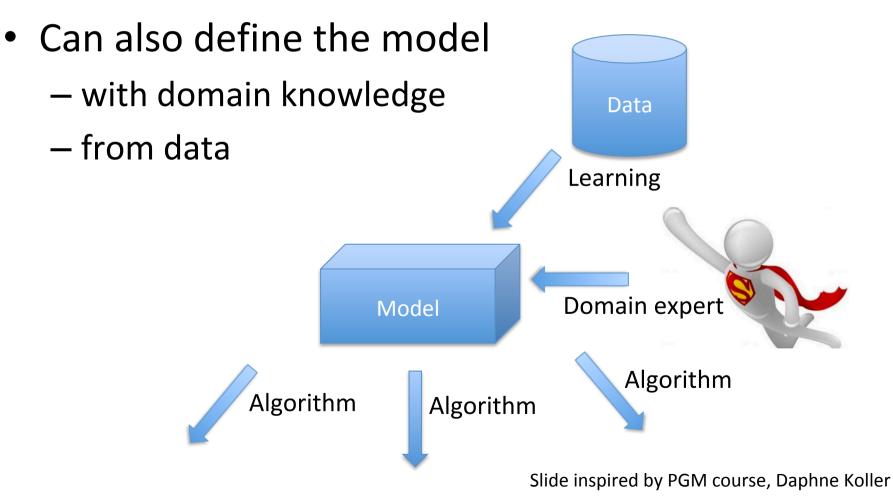
• What do these two problems have in common?

– Many variables

- Uncertainty about the correct answer

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

• First, it is a model: a declarative representation



- 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

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

Slide inspired by PGM course, Daphne Koller

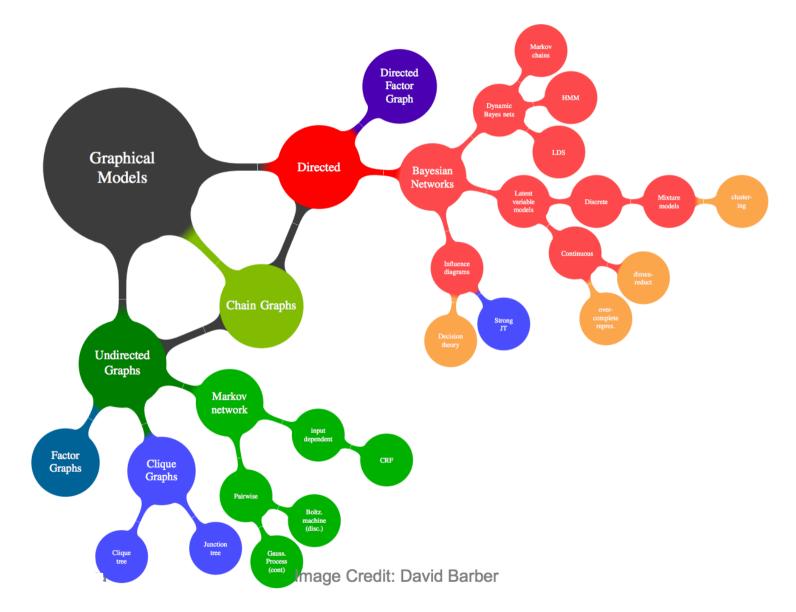
- Why graphical ?
- Intersection of ideas from probability theory and computer science
 - To represent large number of variables

Predisposing factors	
Symptoms	Millions of pixels
Test results	Colours / features

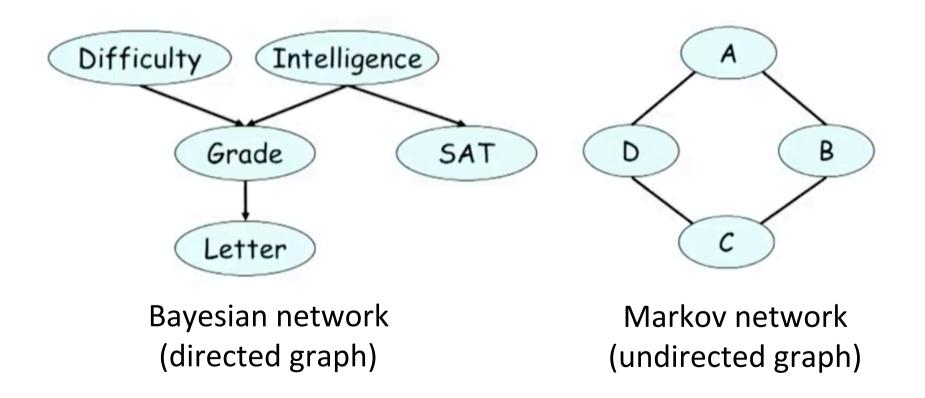
Random variables Y₁, Y₂, ..., Y_n

Goal: capture uncertainty through joint distribution P(Y₁,...,Y_n)

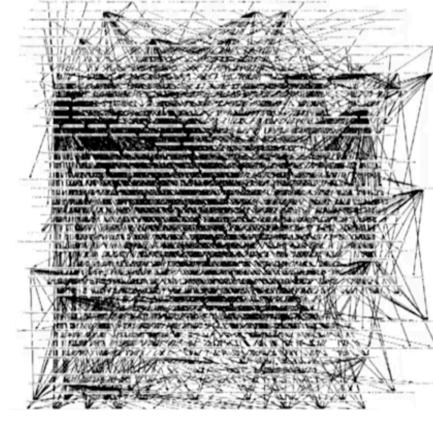
Slide inspired by PGM course, Daphne Koller

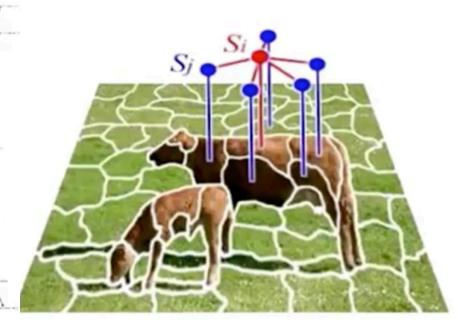


• Examples



• Examples





Segmentation network (Courtesy D. Koller)

Diagnosis network: Pradhan et al., UAI'94

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

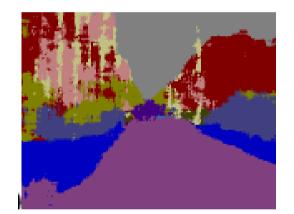
- Many many applications
 - Medical diagnosis
 - Fault diagnosis
 - Natural language processing
 - Traffic analysis
 - Social network models
 - Message decoding
 - Computer vision: segmentation, 3D, pose estimation
 - Speech recognition
 - Robot localization & mapping

Slide courtesy: PGM course, Daphne Koller

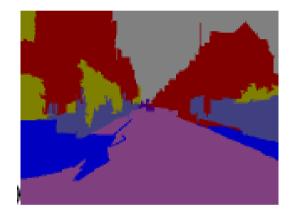
Image segmentation



Image



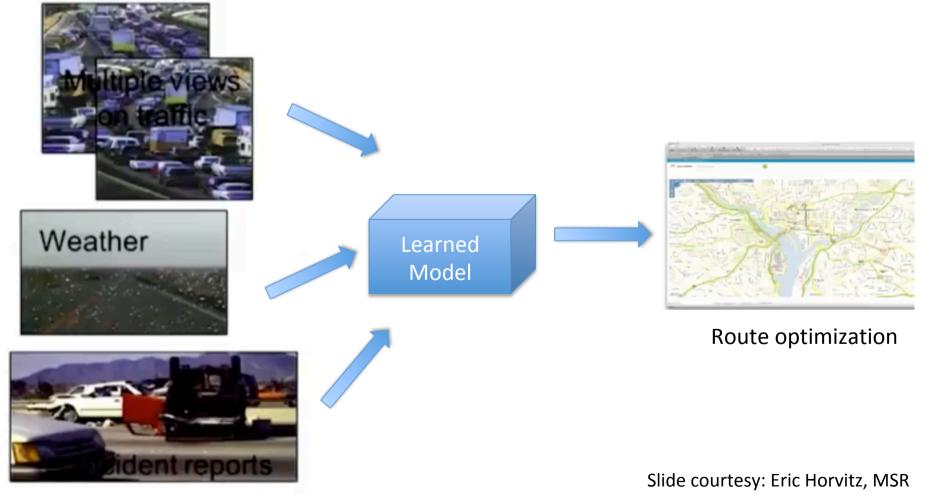
No graphical model



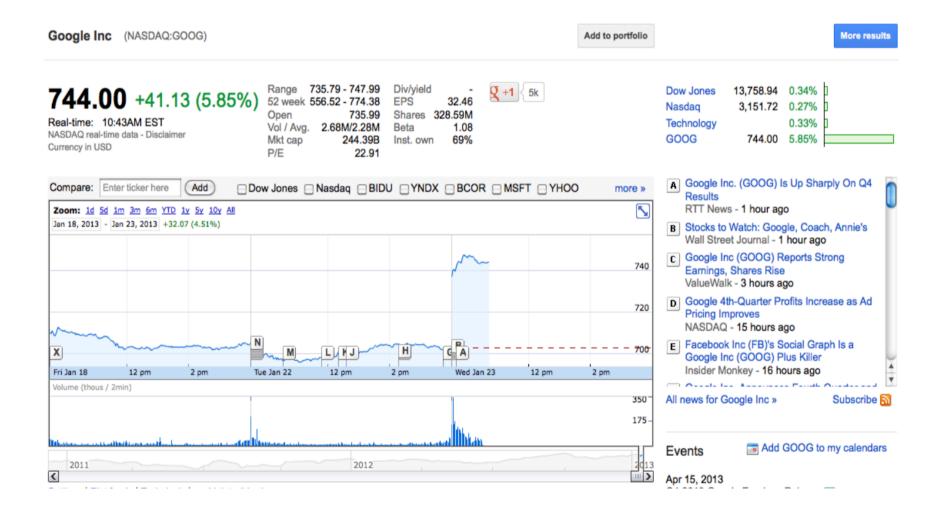
With graphical model

Multi-sensor integration: Traffic

• Learn from historical data to make predictions



Stock market



Going global: Local ambiguity

Text recognition



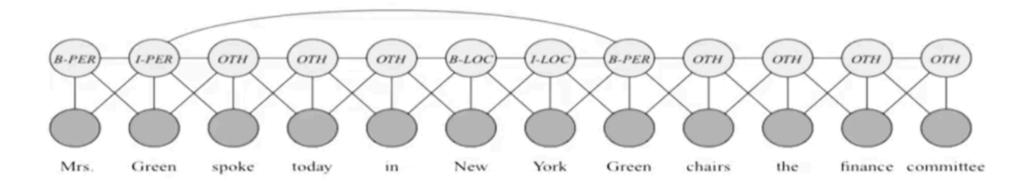
Smyth et al., 1994

Slide courtesy: Dhruv Batra

Going global: Local ambiguity

• Textual information extraction

e.g., Mrs. Green spoke today in New York. Green chairs the financial committee.



Slide courtesy: PGM course, Daphne Koller

Overview of the course

- Representation
 - How do we store $P(Y_1, ..., Y_n)$
 - 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

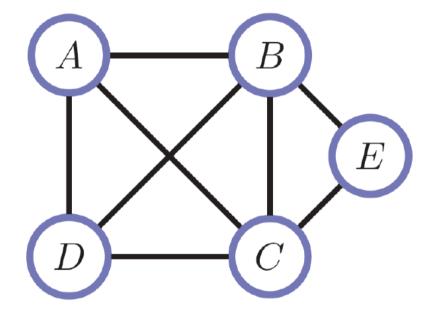
Slide inspired by D. Batra, D. Koller 's courses

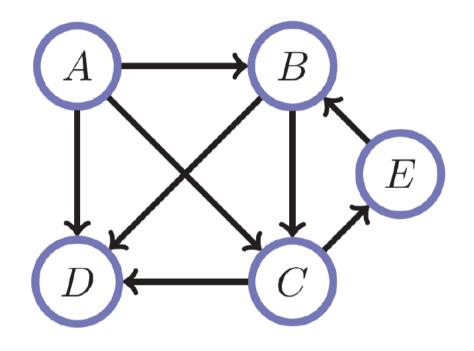
First, a recap of basics

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

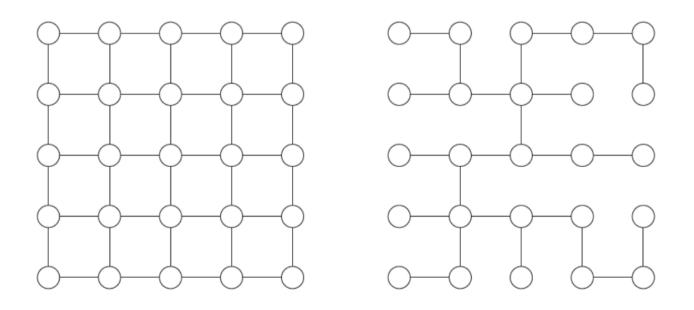
Graphs





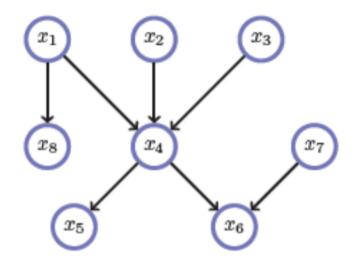
Special graphs

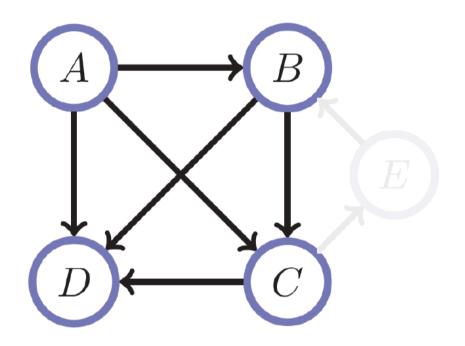
- Trees: undirected graph, no cycles
- Spanning tree: Same set of vertices, but subset of edges, connected and no cycles



Slide courtesy: D. Batra

Directed acyclic graphs (DAGs)





Interpreting Probability

- What does P(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?

I	D	G	Prob.
i ^o	do	9 ¹	0.126
i ^o	do	g ²	0.168
i ^o	do	g³	0.126
i ^o	d1	9 ¹	0.009
i ^o	d1	g²	0.045
i ^o	d1	9 ³	0.126
i1	do	9 ¹	0.252
i1	do	g ²	0.0224
i1	do	g³	0.0056
i1	d1	9 ¹	0.06
i1	d1	9 ²	0.036
· i ¹	d1	9 ³	0.024

Conditioning

• Condition on g^1

I	D	G	Prob.
i ^o	do	9 ¹	0.126
i ^o	do	g²	0.168
i ^o	do	g³	0.126
i ^o	d1	9 ¹	0.009
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i ^o	d1	g ³	0.126
i1	do	9 ¹	0.252
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i1	do	g³	0.0056
i1	d1	9 ¹	0.06
i1	d1	g ²	0.036
· i ¹	d1	9 ³	0.024

Conditioning

- P(Y = y | 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 $\textcircled{\odot}$

Conditioning: Reduction

• Condition on g^1

I	D	G	Prob.
i ^o	do	g ¹	0.126
i ^o	d1	9 ¹	0.009
i1	do	9 ¹	0.252
i1	d1	9 ¹	0.06
•			

Conditioning: Renormalization

I	D	G	Prob.
i ^o	do	9 ¹	0.126
i ^o	d1	9 ¹	0.009
i1	do	<i>g</i> ¹	0.252
i1	d1	9 ¹	0.06

	I	D	Prob.
i	0	do	0.282
i	0	d1	0.02
i	j1	do	0.564
	1	d1	0.134

 $P(I, D | g^1)$

P(I, D, g¹)

Unnormalized measure

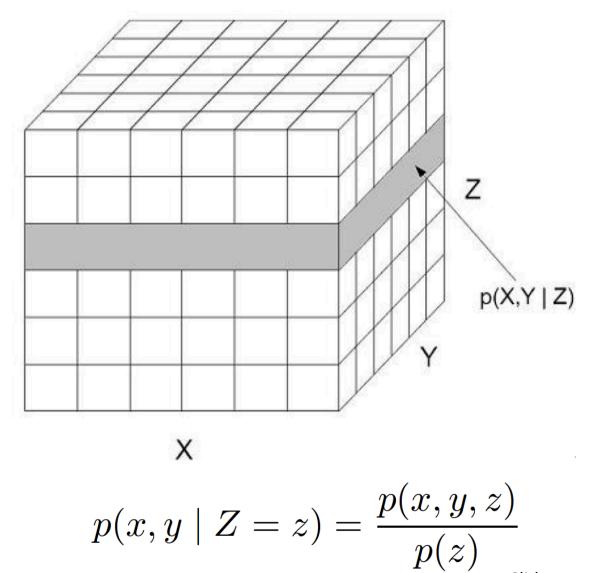
Example courtesy: PGM course, Daphne Koller

Conditional probability distribution

• Example P(G | I, D)

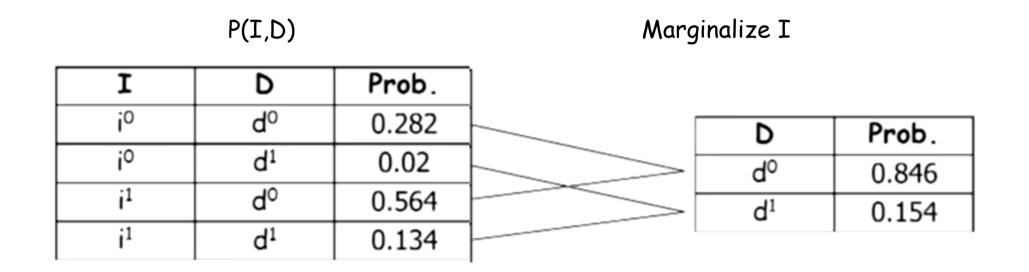
	g ¹	g²	g ³
i ⁰ ,d ⁰	0.3	0.4	0.3
i ⁰ ,d ¹	0.05	0.25	0.7
i ¹ ,d ⁰	0.9	0.08	0.02
i^1, d^1	0.5	0.3	0.2

Conditional probability distribution



Slide courtesy: Erik Sudderth

Marginalization



Marginalization

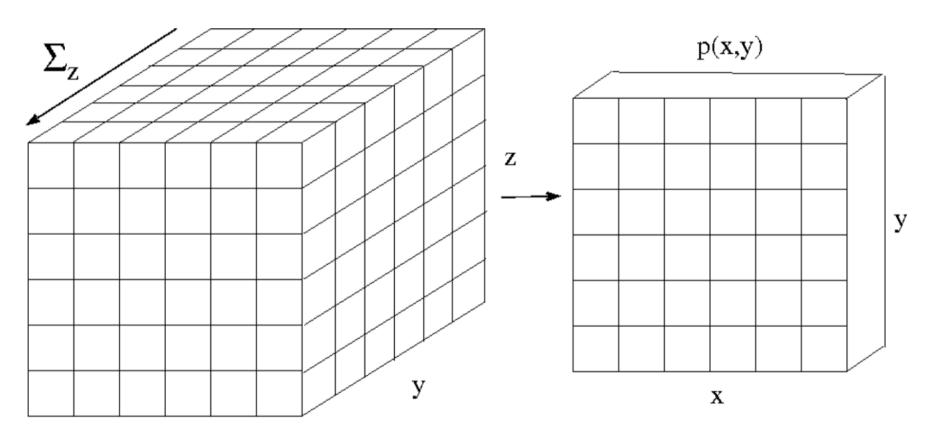
• Events

-P(A) = P(A and B) + P(A and not B)

• Random variables

$$- P(X = x) = \sum_{y} P(X = x, Y = y)$$

Marginalization



Х

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

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

Slide courtesy: Erik Sudderth

Factors

• A factor $\Phi(Y_1,...,Y_k)$

 $\Phi: \mathsf{Val}(\mathsf{Y}_1, ..., \mathsf{Y}_k) \rightarrow \mathsf{R}$

• Scope = $\{Y_1, ..., Y_k\}$

Factors

• Example: P(D, I, G) ____

I	D	G	Prob.
i ^o	do	g ¹	0.126
i ^o	do	g²	0.168
i ^o	do	g³	0.126
i ^o	d1	9 ¹	0.009
i ^o	d1	g²	0.045
i ^o	d1	g ³	0.126
i1	do	9 ¹	0.252
i1	do	g ²	0.0224
i1	do	g³	0.0056
i1	d1	9 ¹	0.06
i1	d1	g²	0.036
· i ¹	d1	g ³	0.024

Factors

• Example: P(D, I, g¹)

I	D	G	Prob.
i ^o	do	9 ¹	0.126
i ^o	d1	g ¹	0.009
i1	do	9 ¹	0.252
i1	d1	9 ¹	0.06

What is the scope here?

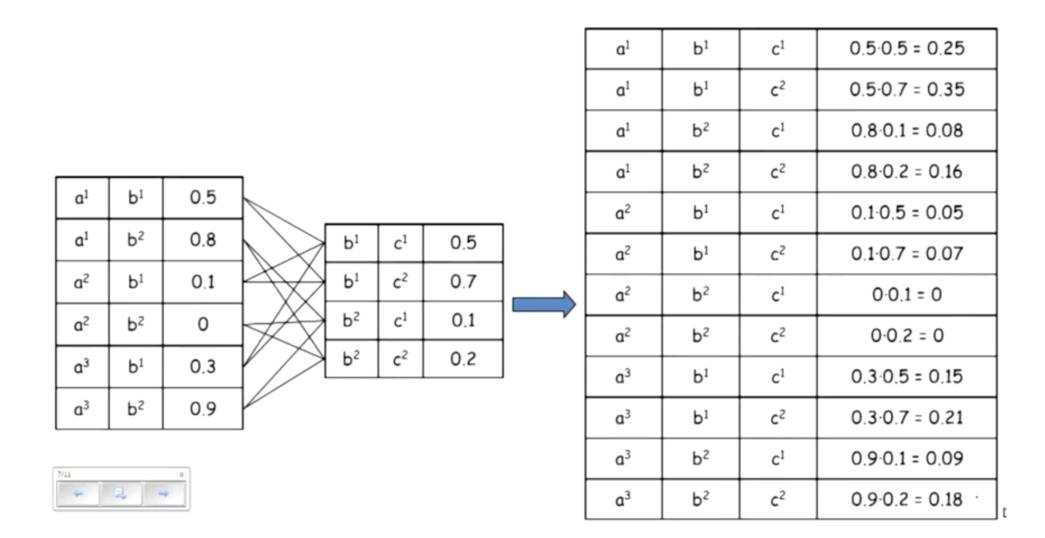
Example courtesy: PGM course, Daphne Koller

General factors

• Not necessarily for probabilities

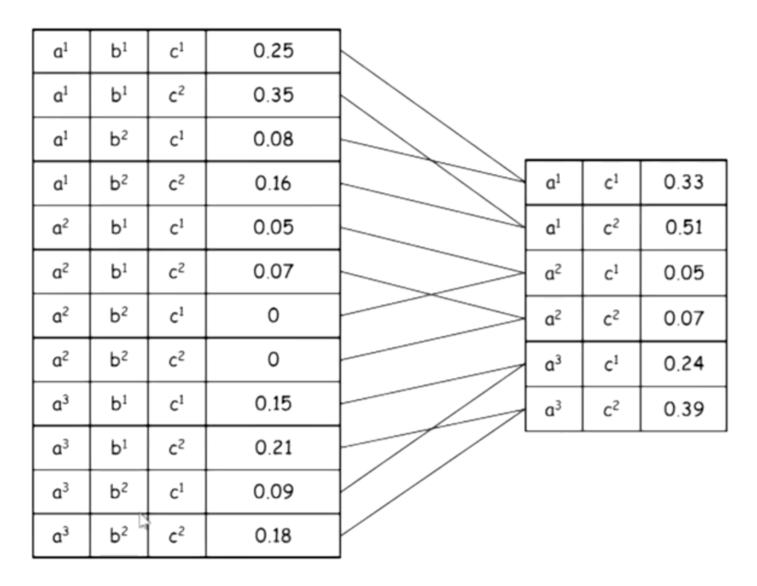
A	В	¢
۵°	bo	30
۵٥	b1	5
a1	bo	1
a1	b1	10

Factor product



Example courtesy: PGM course, Daphne Koller

Factor marginalization



Factor reduction

a1	b1	c1	0.25
۵	b1	c²	0.35
۵۱	b²	C1	0.08
aı	b²	c²	0.16
۵²	b^1	c^1	0.05
a²	b1	c²	0.07
۵²	b²	c^1	0
a²	b²	c²	0
۵ ³	b^1	C1	0.15
a³	b1	c²	0.21
۵	b²	c ¹	0.09
۵	b²	c ²	0.18

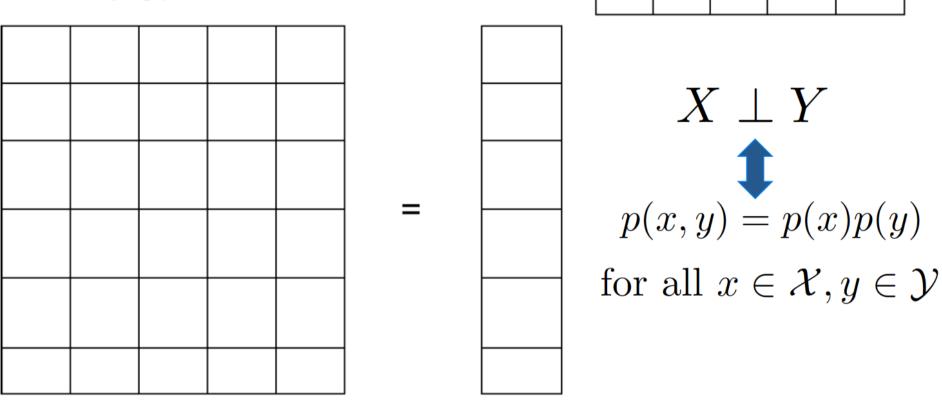
a1	b1	c1	0.25
a1	b²	C1	0.08
۵²	b1	c1	0.05
a²	b²	c ¹	0
a ³	b1	C1	0.15
a³	b²	C1	0.09

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)



Marginal independence

- Sets of variables X, Y
- X is independent of Y
 - Shorthand: $P \vdash (\mathbf{X} \perp \mathbf{Y})$
- - $P(X=x,Y=y) = P(X=x) P(Y=y), \qquad \forall x \in Val(X), y \in Val(Y)$

Conditional independence

- Sets of variables X, Y, Z
- X is independent of Y given Z if
 - Shorthand: $P \vdash (\mathbf{X} \perp \mathbf{Y} \mid \mathbf{Z})$
 - For $P \vdash (\mathbf{X} \perp \mathbf{Y} \mid \emptyset)$, write $P \vdash (\mathbf{X} \perp \mathbf{Y})$
- Proposition: P satisfies (X ⊥ Y | Z) if and only if
 P(X,Y|Z) = P(X|Z) P(Y|Z), ∀x∈Val(X), y∈Val(Y), z∈Val(Z)

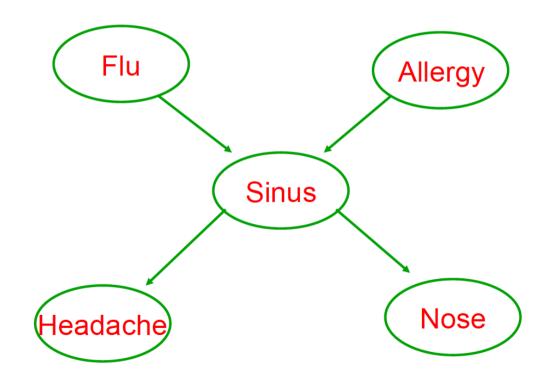
Bayes Rule

- 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?

• 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 ?

• Example



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

$$P(Y_1,...,Y_n) = \prod_{i=1}^n P(Y_i | Pa_{Y_i})$$

- A general Bayes net
 - How many parameters ?
 - Discrete variables Y₁,...,Y_n
 - Graph: Defines parents of Y_i, i.e., (Pa_{Yi})
 - CPTs: $P(Y_i | Pa_{Y_i})$

Markov nets

- Set of random variables
- Undirected graph

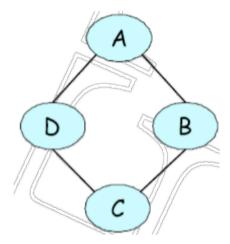
Encodes independence assumptions

• Factors

Comparison to Bayesian Nets ?

Pairwise MRFs

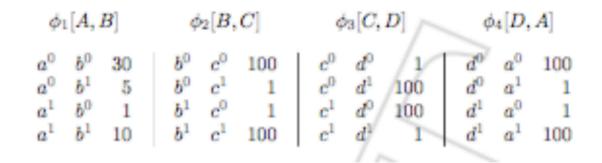
- Composed of pairwise factors
 - A function of two variables
 - Can also have unary terms
- Example



Slide courtesy: Dhruv Batra

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={Y₁,...,Y_n}
- A distribution P factorizes over H if there exist
 - Subsets of variables Sⁱ ⊆Y s.t. Sⁱ are fullyconnected in H
 - Non-negative potentials (factors) $\Phi_1(S^1),..., \Phi_m(S^m)$: clique potentials
 - Such that

$$P(Y_1,...,Y_n) = \frac{1}{Z} \prod_{i=1}^m \Phi_i(S^i)$$

m

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
- $\mathbf{Y} = (Y_1, \ldots, Y_n) \in \mathcal{Y}$: output random variables
- \mathbf{Y}_c are subset of variables for clique $c \subseteq \{1, \ldots, n\}$
- Define a factored probability distribution •

$$P(\mathbf{Y} \mid \mathbf{X}) = \frac{1}{Z(\mathbf{X})} \prod_{c} \Psi_{c}(\mathbf{Y}_{c}; \mathbf{X})$$

Partition function = $\sum_{\mathbf{Y} \in \mathcal{V}} \prod_{c} \Psi_{c}(\mathbf{Y}_{c}; \mathbf{X})$ Exponential number of configurations !

• Several applications, e.g., computer vision

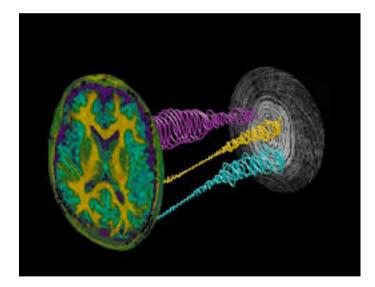


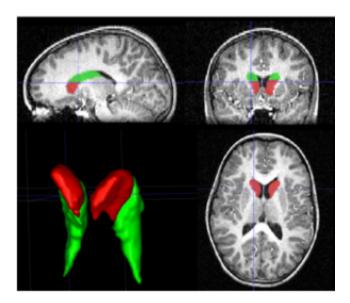
Stereo matching [Kolmogorov and Zabih, 2001; Scharstein and Szeliski, 2002] Image denoising [Felzenszwalb and Huttenlocher 2004]

• Several applications, e.g., computer vision

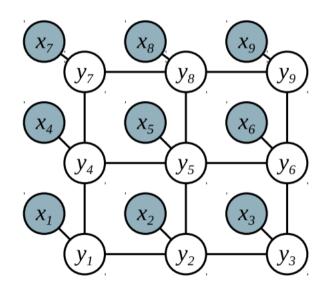


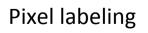
• Several applications, e.g., medical imaging

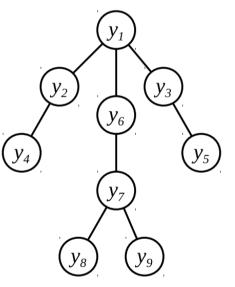




Inherent in all these problems are graphical models

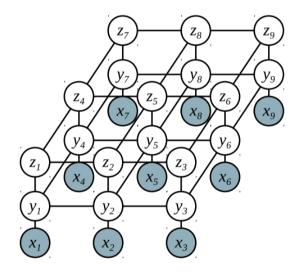






Object detection Pose estimation

Scene understanding



Maximum a posteriori (MAP) inference

$$\mathbf{y}^{\star} = \underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} P(\mathbf{y} \mid \mathbf{x})$$

$$= \underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \frac{1}{Z(\mathbf{X})} \prod_{c} \Psi_{c}(\mathbf{Y}_{c}; \mathbf{X})$$

$$= \underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \log \left(\frac{1}{Z(\mathbf{X})} \prod_{c} \Psi_{c}(\mathbf{Y}_{c}; \mathbf{X}) \right)$$

$$= \underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \sum_{c} \log \Psi_{c}(\mathbf{Y}_{c}; \mathbf{X}) - \log Z(\mathbf{X})$$

$$= \underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \sum_{c} \log \Psi_{c}(\mathbf{Y}_{c}; \mathbf{X}) - E(\mathbf{Y}; \mathbf{X})$$

Maximum a posteriori (MAP) inference

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

MAP inference \Leftrightarrow Energy minimization

The energy function is
$$E(\mathbf{Y}; \mathbf{X}) = \sum_{c} \psi_{c}(\mathbf{Y}_{c}; \mathbf{X})$$

where $\psi_{c}(\cdot) = -\log \Psi_{c}(\cdot)$

Clique potentials

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

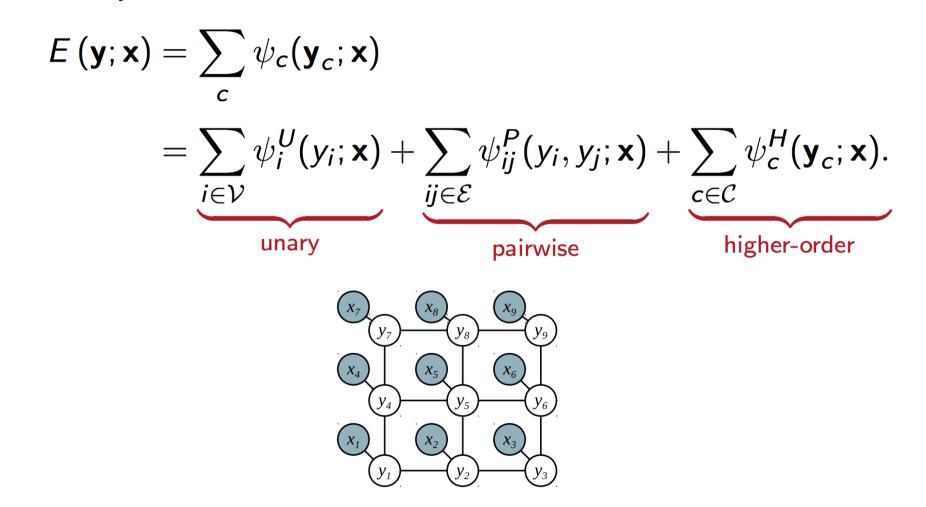
$$\psi_{\mathbf{c}}: \mathcal{Y}_{\mathbf{c}} \times \mathcal{X} \to \mathbb{R}$$

• Encodes a preference for assignments to the random variables (lower is better)

• Parameterized as
$$\psi_c(\mathbf{y}_c; \mathbf{x}) = \mathbf{w}_c^T \phi_c(\mathbf{y}_c; \mathbf{x})$$

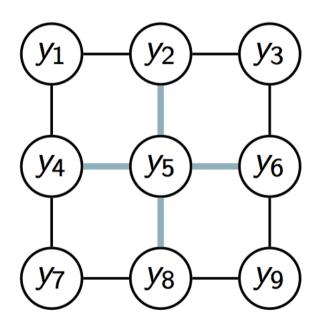
Clique potentials

• Arity

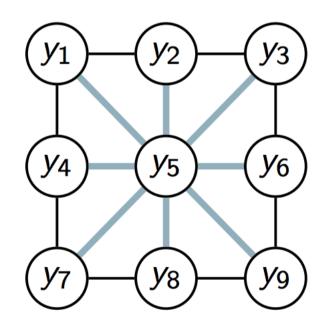


Clique potentials

• Arity

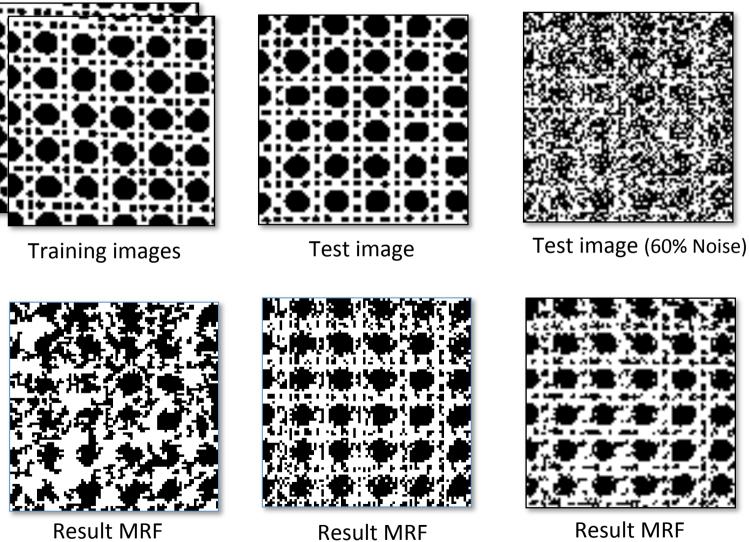


4-connected, \mathcal{N}_4



8-connected, \mathcal{N}_8

Reason 1: Texture modelling



4-connected (neighbours) Result MRF 4-connected

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

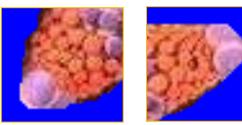
Reason2: Discretization artefacts







4-connected Euclidean





8-connected Euclidean

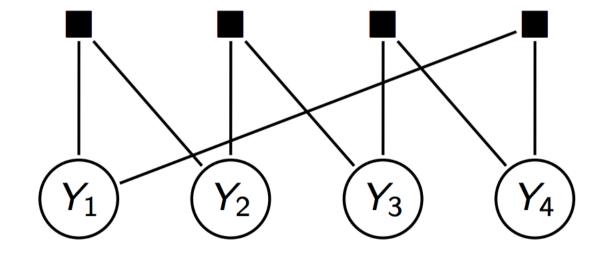
higher-connectivity can model true Euclidean length

[Boykov et al. '03; '05]

Graphical representation

• Example

$$E(\mathbf{y}) = \psi(y_1, y_2) + \psi(y_2, y_3) + \psi(y_3, y_4) + \psi(y_4, y_1)$$

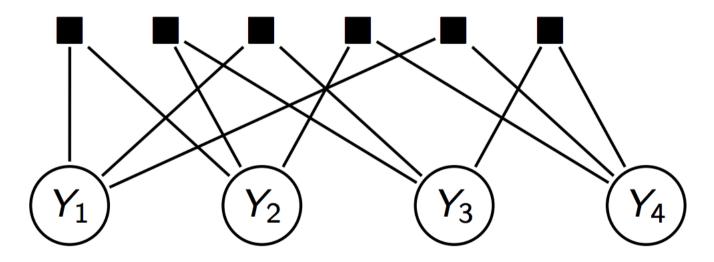


factor graph

Graphical representation

• Example

$$E(\mathbf{y}) = \sum_{i,j} \psi(y_i, y_j)$$

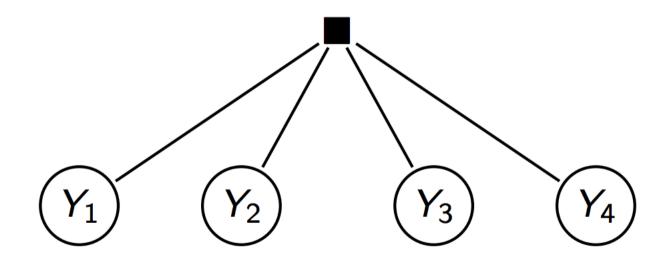


factor graph

Graphical representation

• Example

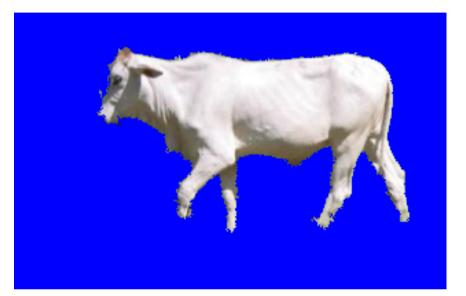
$$E(\mathbf{y}) = \psi(y_1, y_2, y_3, y_4)$$



factor graph

Binary Image Segmentation



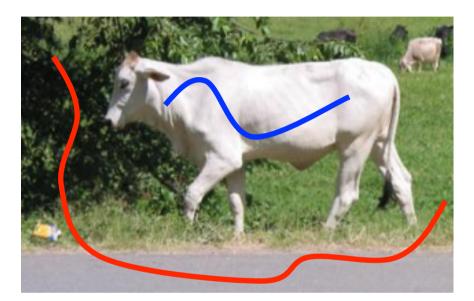


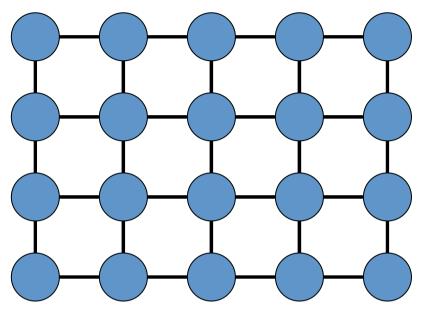
How?

Cost function Models *our* knowledge about natural images

Optimize cost function to obtain the segmentation

Binary Image Segmentation





Object - white, Background - green/grey

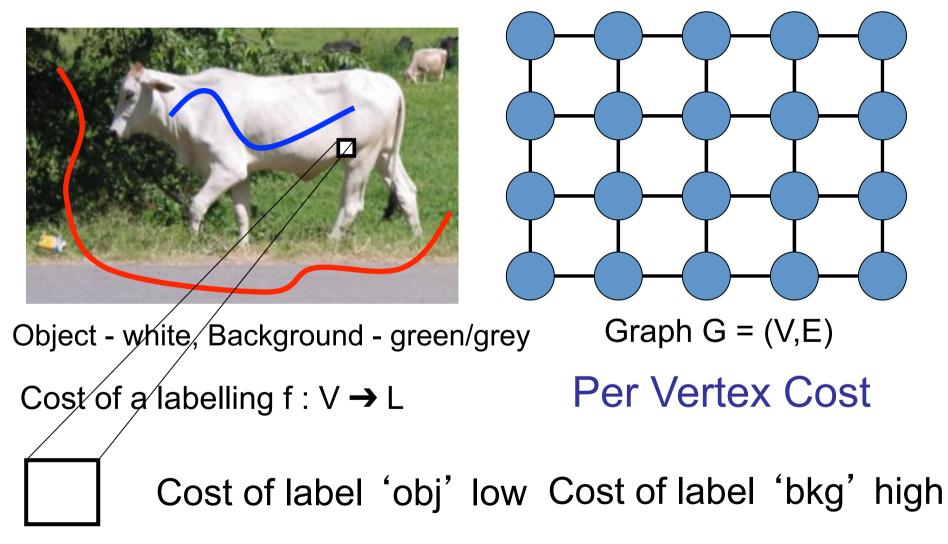
Graph G = (V,E)

Each vertex corresponds to a pixel

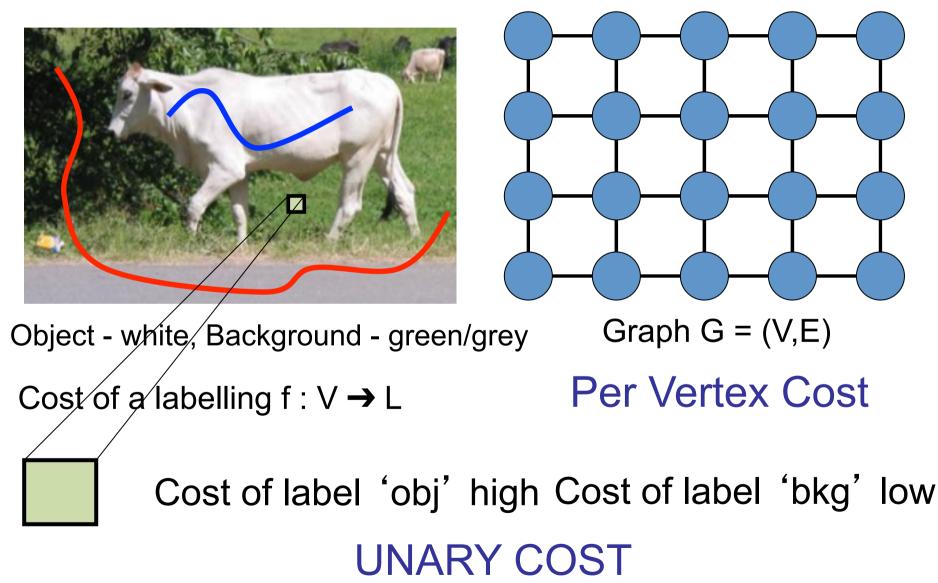
Edges define a 4-neighbourhood grid graph

Assign a label to each vertex from L = {obj,bkg}

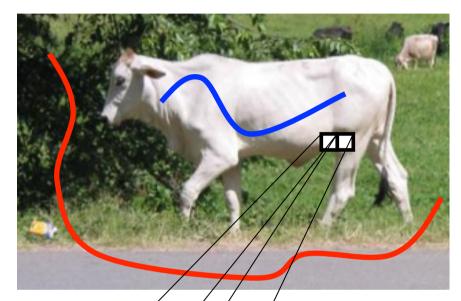
Binary Image Segmentation

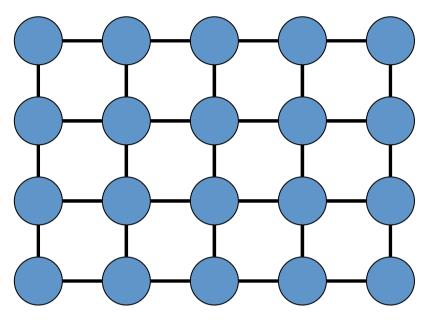


Binary Image Segmentation



Binary Image Segmentation

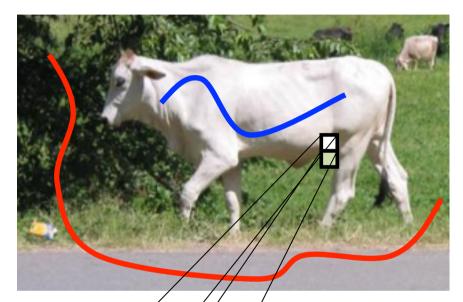


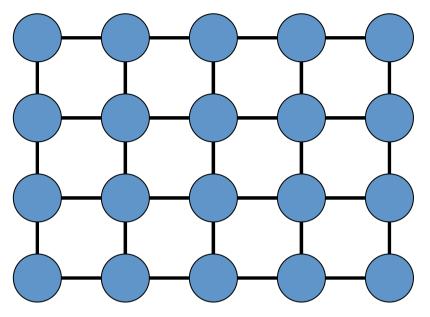


Object - white, Background - green/grey Graph G = (V,E)Cost of a labelling $f : V \rightarrow L$ Per Edge Cost Cost of same label low

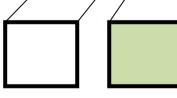
Cost of different labels high

Binary Image Segmentation





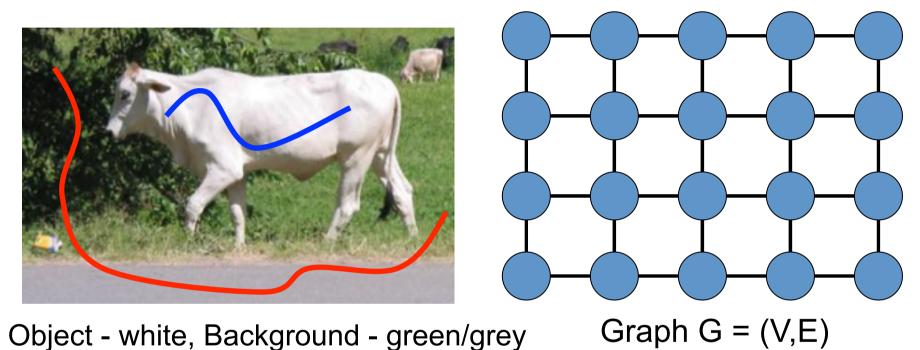
Object - white, Background - green/greyGraph G = (V,E)Cost of a labelling f : V \rightarrow LPer Edge Cost



Cost of same label high PA Cost of different labels low

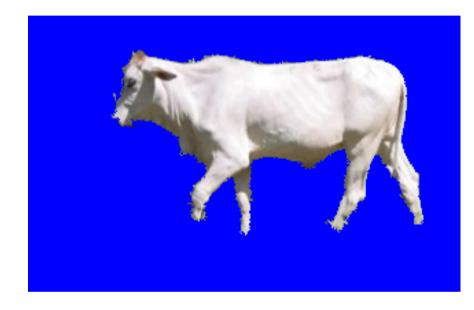
PAIRWISE COST

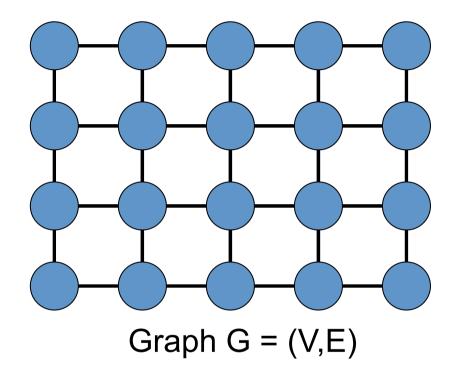
Binary Image Segmentation



Problem: Find the labelling with minimum cost f*

Binary Image Segmentation

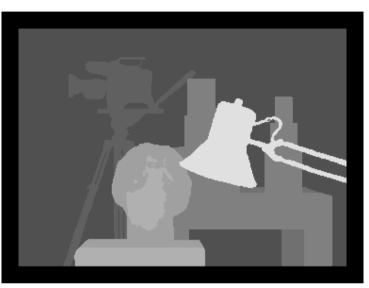




Problem: Find the labelling with minimum cost f*

Stereo Correspondence





Disparity Map

How?

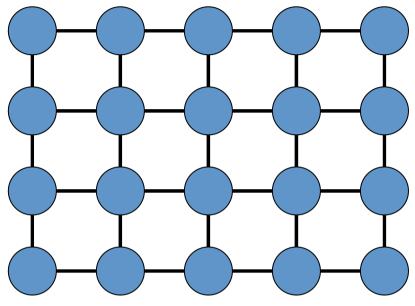
Minimizing a cost function



Stereo Correspondence







Graph G = (V,E)

Vertex corresponds to a pixel

Edges define grid graph



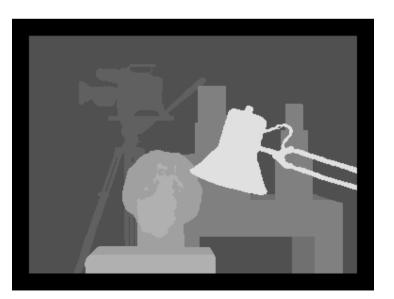
Stereo Correspondence



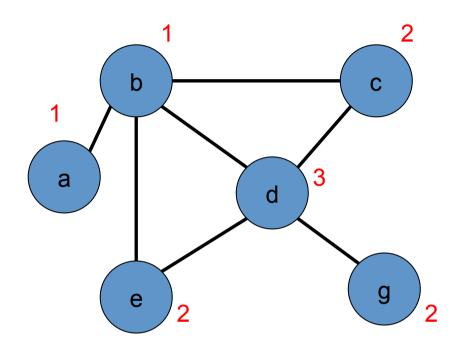
Cost of labelling f :

Unary cost + Pairwise Cost

Find minimum cost f*



The General Problem



Graph G = (V, E)

Discrete label set $L = \{1, 2, ..., h\}$

Assign a label to each vertex f: V → L

Cost of a labelling Q(f)Unary CostPairwise Cost

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]