# Graphical Models Discrete Inference and Learning Lecture 1

# MVA

#### 2019 – 2020

#### 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 ?



Photo-Essay BIRTH: September 4, 1936, Tel Aviv.

#### EDUCATION:

B.S., Electrical Engineering (Technion, 1960); M.S., Electronics (Newark College of Engineering, 1961); M.S., Physics



ACM TURING AWARD

RESEARCH ADDITIONAL SUBJECTS MATERIALS

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]

qrass

• 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 Y<sub>1</sub>,...,Y<sub>n</sub>

Goal: capture uncertainty through joint distribution  $P(Y_1, ..., Y_n)$ 

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)





Figure courtesy: D. Batra

# 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 <sup>o</sup>	do	<b>9</b> <sup>1</sup>	0.126
i <sup>o</sup>	ď	<b>g</b> <sup>2</sup>	0.168
i <sup>o</sup>	do	g³	0.126
i <sup>o</sup>	d1	<b>9</b> <sup>1</sup>	0.009
i <sup>o</sup>	d1	g²	0.045
i <sup>o</sup>	d1	<b>g</b> <sup>3</sup>	0.126
i1	do	9 <sup>1</sup>	0.252
i1	ď	<b>g</b> <sup>2</sup>	0.0224
i1	do	g³	0.0056
i1	d1	9 <sup>1</sup>	0.06
i1	d1	g²	0.036
· i <sup>1</sup>	d1	<b>g</b> <sup>3</sup>	0.024

# Conditioning

• Condition on  $g^1$ 

I	D	G	Prob.
i <sup>o</sup>	do	<b>9</b> <sup>1</sup>	0.126
i <sup>o</sup>	ď	<b>g</b> <sup>2</sup>	0.168
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# Conditioning

- P(Y = y | X = x)
- Informally,

– What do you believe about Y=y when I tell you X=x ?

- P(France wins Euro 2020) ?
- What if I tell you:
  - France won the world cup 2018
  - Hasn't had catastrophic results since 🙂

#### **Conditioning: Reduction**

• Condition on  $g^1$ 

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

# **Conditioning:** Renormalization

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

I	D	Prob.
i <sup>o</sup>	do	0.282
io	d1	0.02
i1	do	0.564
i1	d1	0.134

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

P(I, D, g<sup>1</sup>)

Unnormalized measure

Example courtesy: PGM course, Daphne Koller

## Conditional probability distribution

• Example P(G | I, D)

	g1	g²	<b>g</b> <sup>3</sup>
i <sup>0</sup> ,d <sup>0</sup>	0.3	0.4	0.3
i <sup>0</sup> ,d <sup>1</sup>	0.05	0.25	0.7
i <sup>1</sup> ,d <sup>0</sup>	0.9	0.08	0.02
i <sup>1</sup> ,d <sup>1</sup>	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

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

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

Slide courtesy: Erik Sudderth

#### Factors

• A factor  $\Phi(Y_1,...,Y_k)$ 

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

• Scope =  $\{Y_1, ..., Y_k\}$ 

## Factors

• Example: P(D, I, G) \_ I

I	D	G	Prob.
i <sup>o</sup>	do	<b>9</b> <sup>1</sup>	0.126
i <sup>o</sup>	ď	<b>g</b> <sup>2</sup>	0.168
i <sup>o</sup>	do	g³	0.126
i <sup>o</sup>	d1	<b>9</b> <sup>1</sup>	0.009
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i <sup>o</sup>	d1	<b>9</b> <sup>3</sup>	0.126
i1	do	9 <sup>1</sup>	0.252
i1	ď	<b>g</b> <sup>2</sup>	0.0224
i1	do	g³	0.0056
i1	d1	9 <sup>1</sup>	0.06
i1	d1	9²	0.036
· i <sup>1</sup>	d1	<b>9</b> <sup>3</sup>	0.024

## Factors

• Example: P(D, I, g<sup>1</sup>)

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

What is the scope here?

Example courtesy: PGM course, Daphne Koller

# **General factors**

• Not necessarily for probabilities

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

### Factor product



#### Example courtesy: PGM course, Daphne Koller

## **Factor marginalization**



# Factor reduction

aı	b1	C1	0.25
۵	b1	c²	0.35
aı	b²	c1	0.08
aı	b²	c²	0.16
۵²	b1	C1	0.05
a²	b1	c²	0.07
۵	b²	C1	0
a²	b²	c²	0
۵ <sup>3</sup>	b1	C1	0.15
a³	b1	c²	0.21
۵	b²	c <sup>1</sup>	0.09
۵	b²	c <sup>2</sup>	0.18

a1	b1	c1	0.25
a1	b²	C1	0.08
a²	b1	c1	0.05
۵²	b²	C1	0
۵³	b1	c1	0.15

# 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  $P \vdash (\mathbf{X} \perp \mathbf{Y} \mid \varnothing)$ , 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

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

- A general Bayes net
  - How many parameters ?
    - Discrete variables Y<sub>1</sub>,...,Y<sub>n</sub>
    - Graph: Defines parents of Y<sub>i</sub>, i.e., (Pa<sub>Yi</sub>)
    - 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



$\phi_1[A, B]$	$\phi_2[B,C]$	$\phi_3[C, D]$	$\phi_4[D, A]$
$egin{array}{cccc} a^0 & b^0 & 30 \\ a^0 & b^1 & 5 \\ a^1 & b^0 & 1 \\ a^1 & b^1 & 10 \end{array}$	$egin{array}{cccc} b^0 & c^0 & 100 \\ b^0 & c^1 & 1 \\ b^1 & c^0 & 1 \\ b^1 & c^1 & 100 \end{array}$	$egin{array}{cccc} c^0 & d^0 & 1 \ c^0 & d^1 & 100 \ c^1 & d^0 & 100 \ c^1 & d^1 & 1 \end{array}$	$\begin{array}{cccccccccccccccccccccccccccccccccccc$

#### 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={Y<sub>1</sub>,...,Y<sub>n</sub>}
- A distribution P factorizes over H if there exist
  - Subsets of variables S<sup>i</sup> ⊆Y s.t. S<sup>i</sup> 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 ullet

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

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