

CS 6347

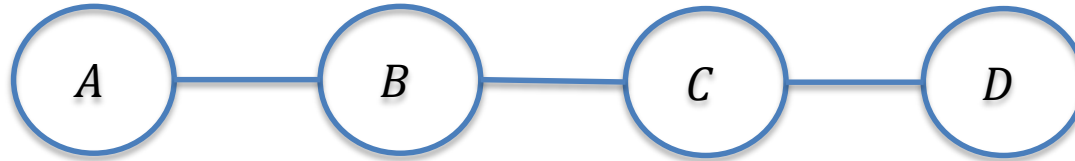
Lecture 5

Exact Inference in MRFs

Recap

- Announcements
 - First homework updated (to correct a typo)
- Last Time
 - MRFs
- Today
 - Exact inference: variable elimination and belief propagation

Inference



$$p(x_A, x_B, x_C) = \frac{1}{Z} \psi_{AB}(x_A, x_B) \psi_{BC}(x_B, x_C) \psi_{CD}(x_C, x_D)$$

$$Z = \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D)$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \psi_{AB}(x'_A, x'_B) \sum_{x'_C} \psi_{BC}(x'_B, x'_C) \sum_{x'_D} \psi_{CD}(x'_C, x'_D) \end{aligned}$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \psi_{AB}(x'_A, x'_B) \sum_{x'_C} \psi_{BC}(x'_B, x'_C) \underbrace{\sum_{x'_D} \psi_{CD}(x'_C, x'_D)}_{\phi_C(x'_C)} \end{aligned}$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \psi_{AB}(x'_A, x'_B) \sum_{x'_C} \psi_{BC}(x'_B, x'_C) \phi_C(x'_C) \end{aligned}$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \psi_{AB}(x'_A, x'_B) \underbrace{\sum_{x'_C} \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D)}_{\phi_B(x'_B)} \end{aligned}$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \psi_{AB}(x'_A, x'_B) \phi_B(x'_B) \end{aligned}$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \overbrace{\psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D)}^{\phi_A(x'_A)} \end{aligned}$$

Inference

$$\begin{aligned} Z &= \sum_{x'_A, x'_B, x'_C, x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \sum_{x'_B} \sum_{x'_C} \sum_{x'_D} \psi_{AB}(x'_A, x'_B) \psi_{BC}(x'_B, x'_C) \psi_{CD}(x'_C, x'_D) \\ &= \sum_{x'_A} \phi_A(x'_A) \end{aligned}$$

Variable Elimination

- Choose an ordering of the random variables
- Sum the joint distribution over the variables one at a time in the specified order exploiting the factorization where possible
 - Each time a variable is eliminated, it creates a **new** potential that is multiplied back in after removing the sum that generated this potential

Variable Elimination

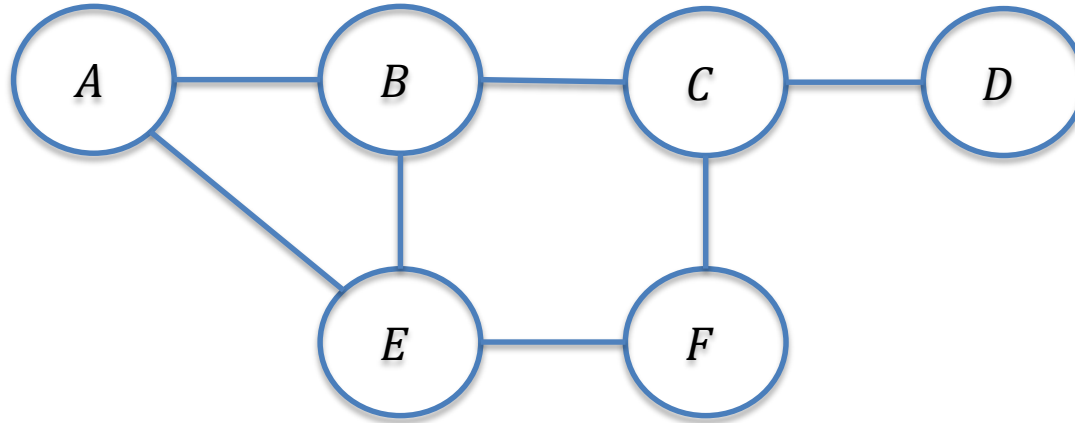
- What is the cost of the optimal variable elimination on the chain?

Variable Elimination

- What is the cost of the optimal variable elimination on the chain?

length of the chain \times (size of state space)²

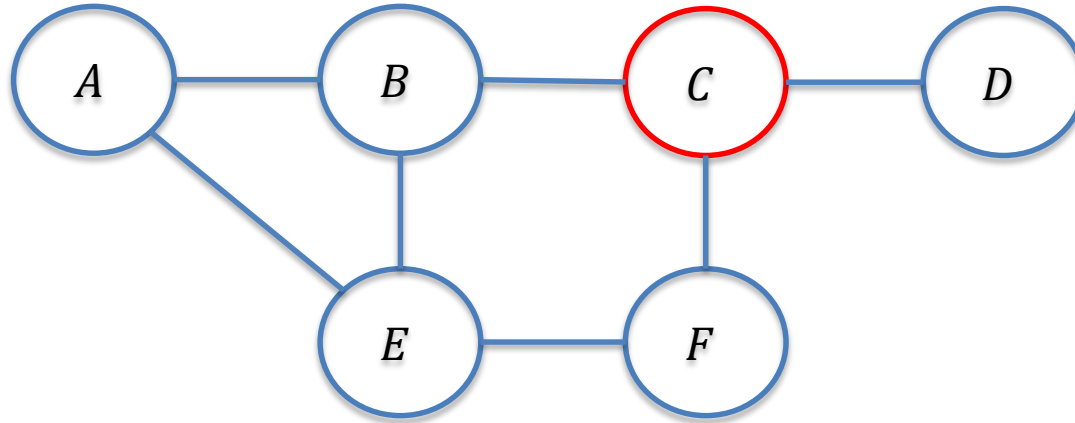
Another Example



Elimination order: C, B, D, F, E, A

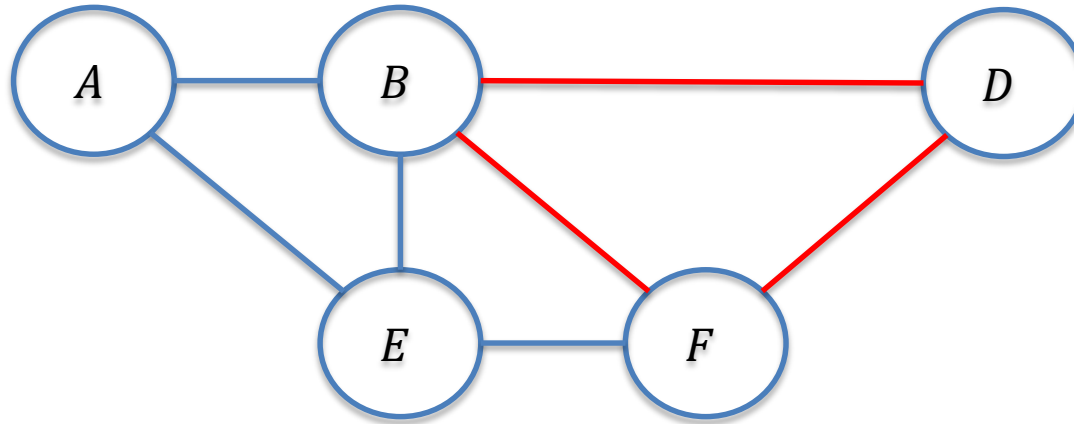
(worked out on the board)

Another Example



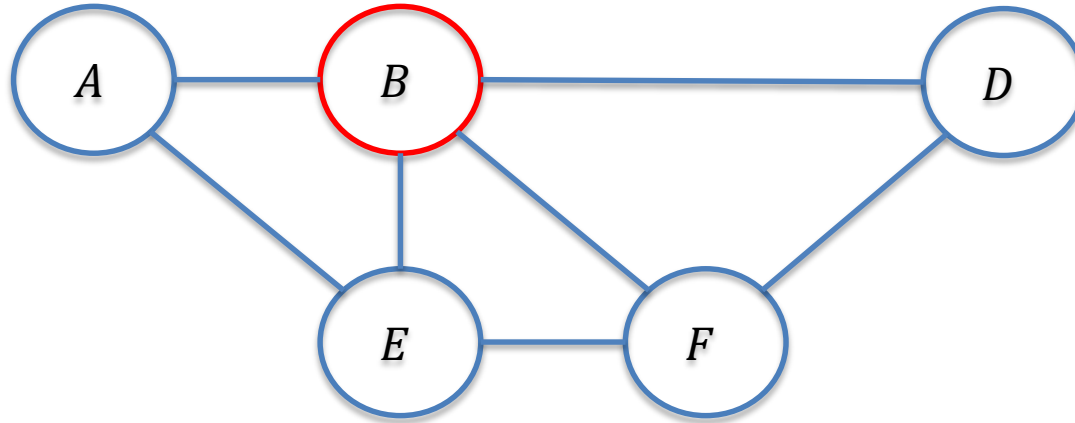
Elimination order: C, B, D, F, E, A

Another Example



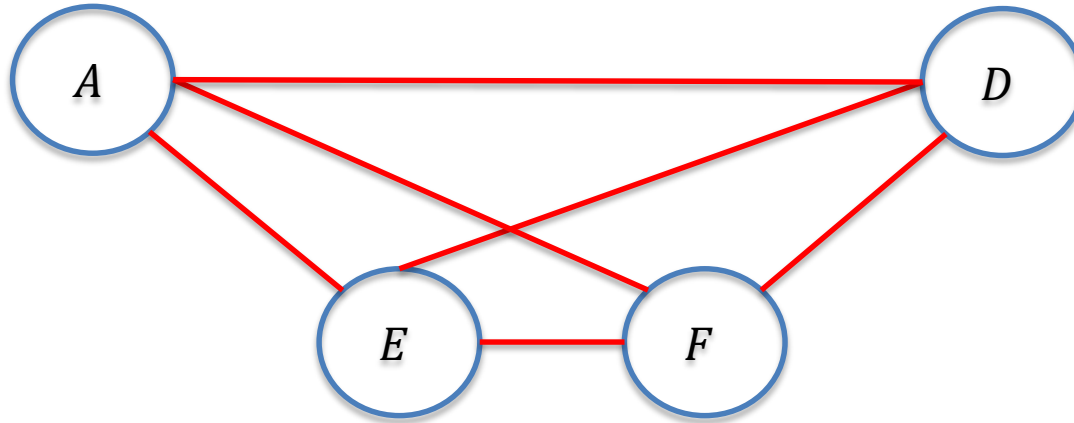
Elimination order: C, B, D, F, E, A

Another Example



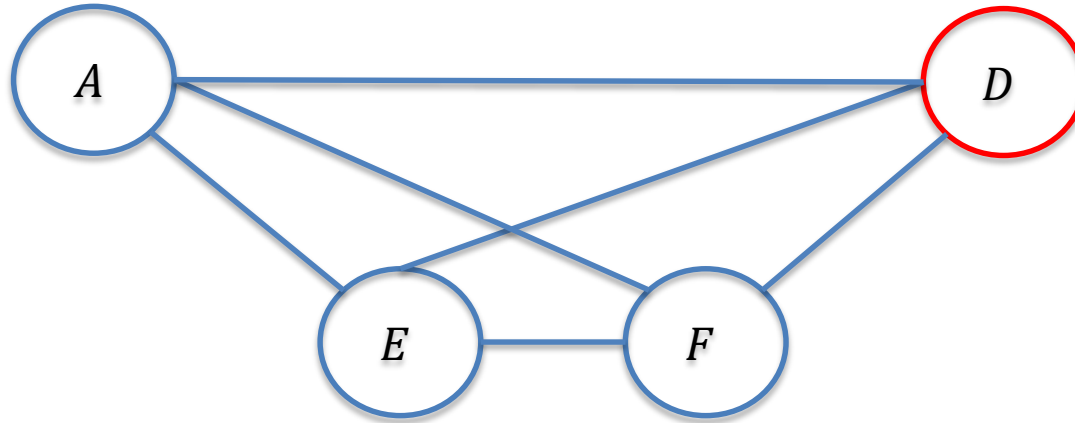
Elimination order: C, B, D, F, E, A

Another Example



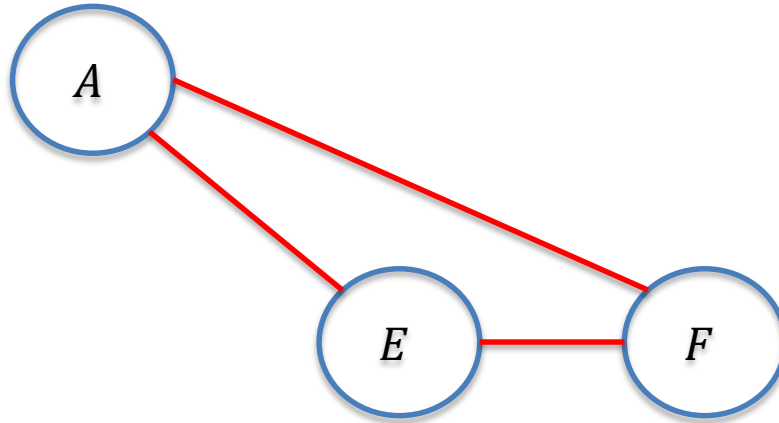
Elimination order: C, B, D, F, E, A

Another Example



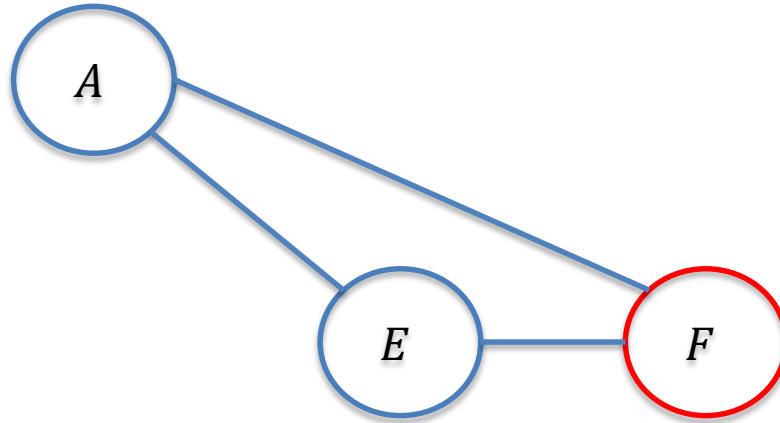
Elimination order: C, B, D, F, E, A

Another Example



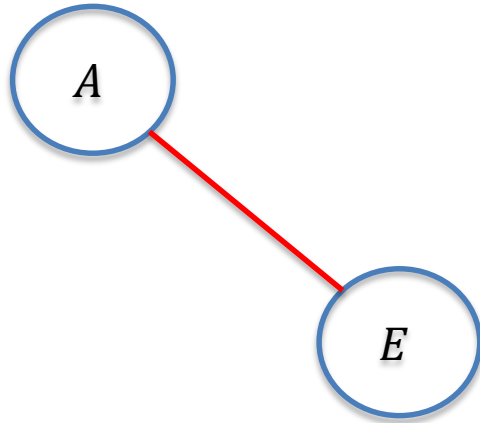
Elimination order: C, B, D, F, E, A

Another Example



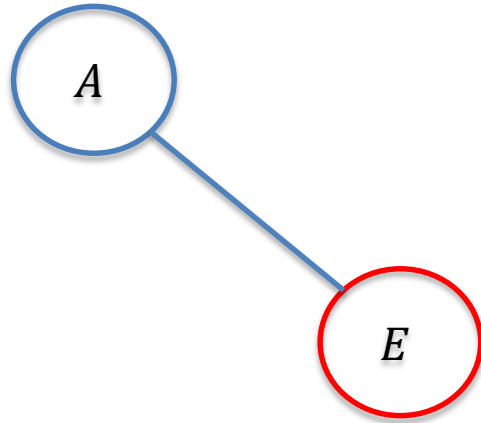
Elimination order: C, B, D, F, E, A

Another Example



Elimination order: C, B, D, F, E, A

Another Example



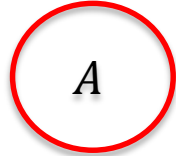
Elimination order: C, B, D, F, E, A

Another Example



Elimination order: C, B, D, F, E, A

Another Example



Elimination order: C, B, D, F, E, A

Another Example

Elimination order: C, B, D, F, E, A

Treewidth

- The treewidth of a graph is equal to the size of the largest clique created in any optimal elimination ordering
 - Tree width of a tree: ?

Treewidth

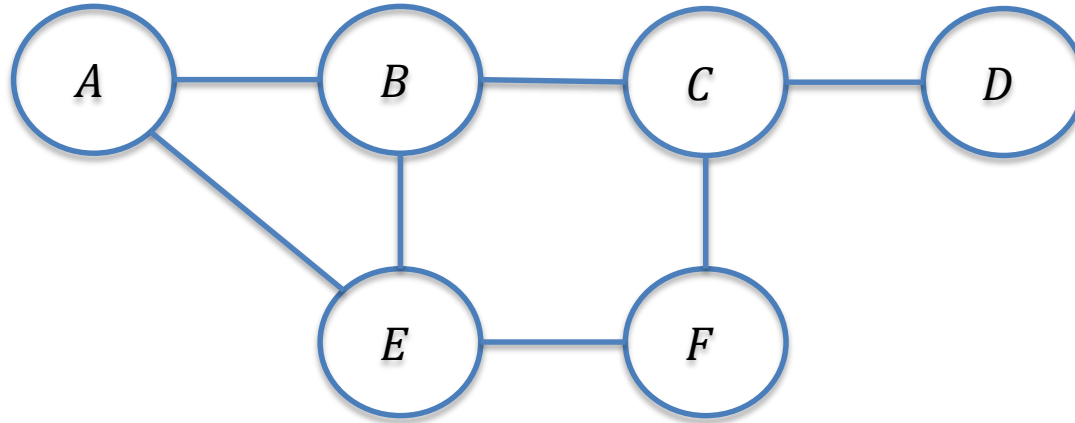
- The treewidth of a graph is equal to the size of the largest clique created in any optimal elimination ordering

- Tree width of a tree: 1 (as long as it has at least one edge)

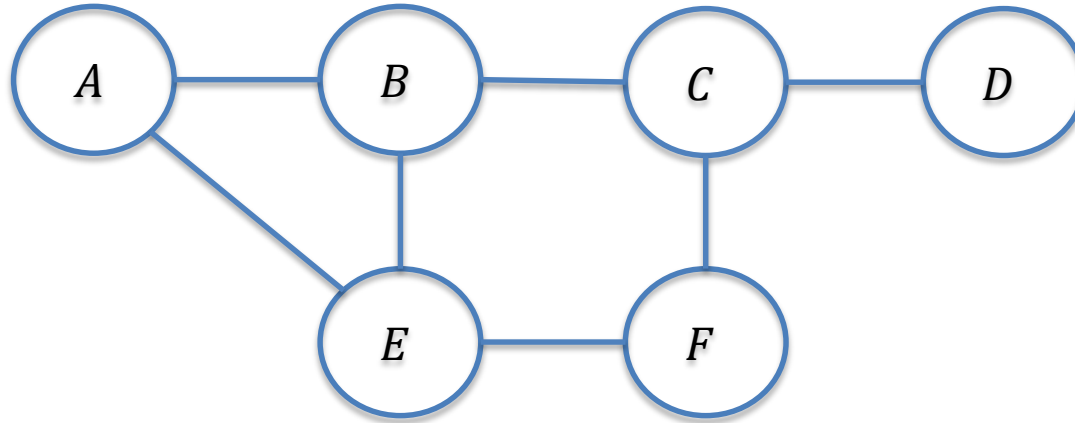
- The complexity of variable elimination is upper bounded by

$$n \cdot (\text{size of the state space})^{\text{treewidth}+1}$$

What is the Treewidth of this Graph?

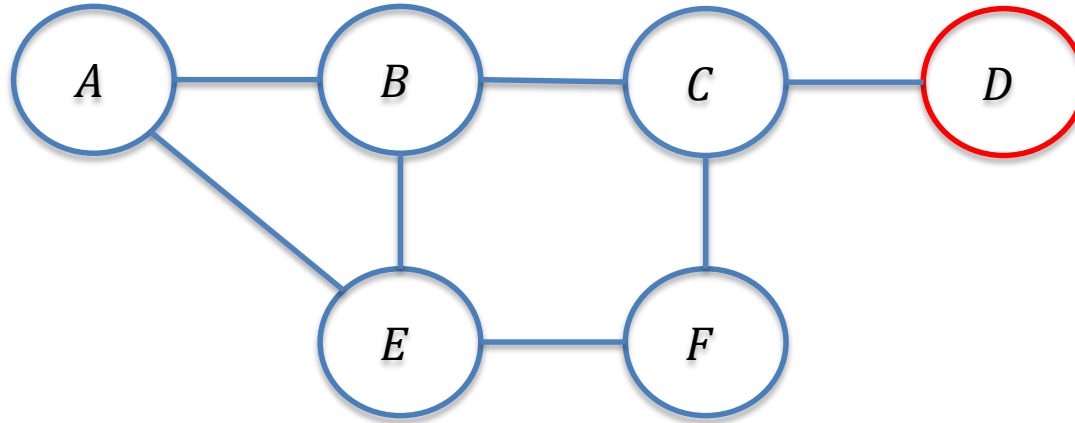


What is the Treewidth of this Graph?



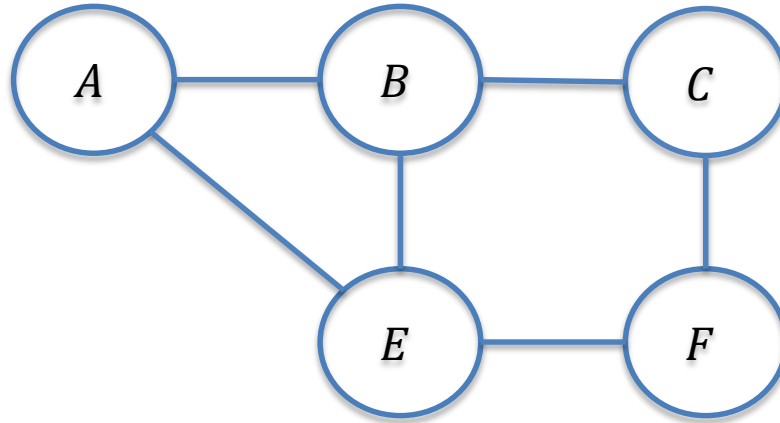
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



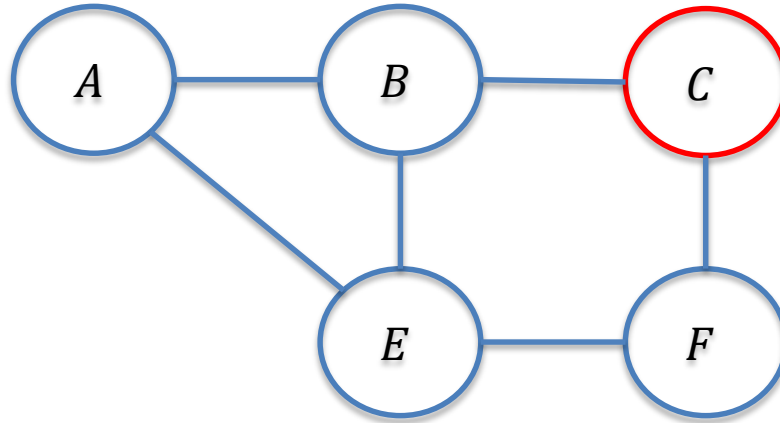
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



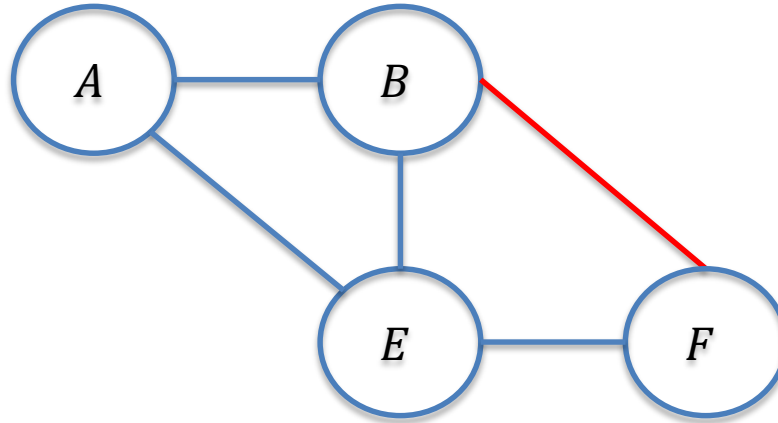
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



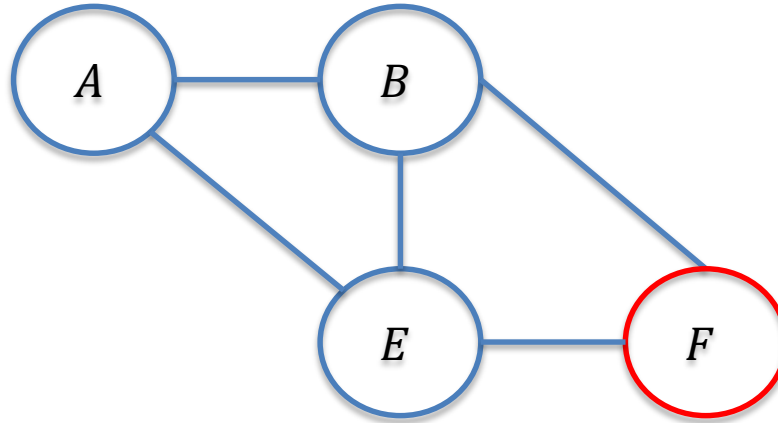
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What is the Treewidth of this Graph?



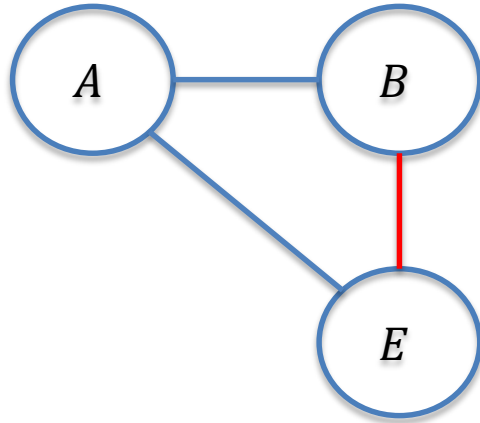
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



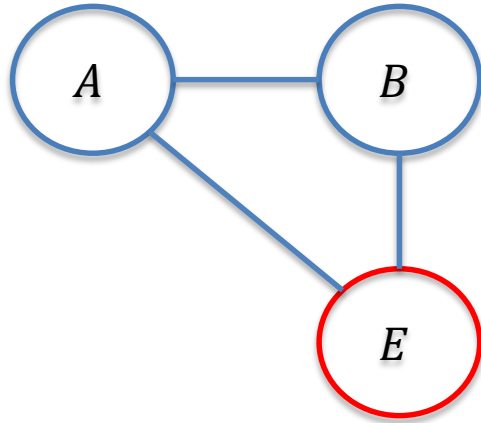
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



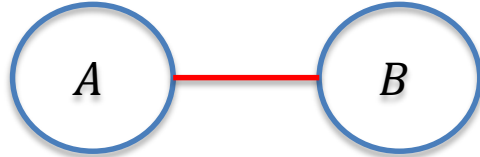
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



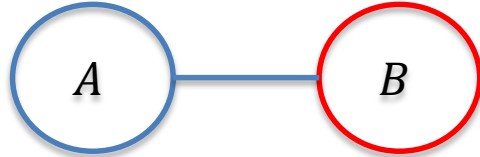
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



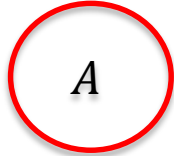
Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?



Elimination order: D, C, F, E, B, A

What is the Treewidth of this Graph?

Elimination order: D, C, F, E, B, A

Largest clique created had size two
(this is the best that we can do)

Elimination Orderings

- Finding the optimal elimination ordering is NP-hard!
- Heuristic methods are often used in practice
 - Min-degree: the cost of a vertex is the number of neighbors it has in the current graph
 - Min-fill: the cost of a vertex is the number of new edges that need to be added to the graph due to its elimination

Belief Propagation

- Efficient method for inference on a tree
- Represent the variable elimination process as a collection of messages passed between nodes in the tree
 - The messages keep track of the potential functions produced throughout the elimination process
- Optimal elimination order on a tree always eliminate leaves of the current tree (i.e., always eliminate degree 1 vertices)

Belief Propagation

- $p(x_1, \dots, x_n) = \prod_{i \in V} \phi_i(x_i) \prod_{(i,j) \in E} \psi_{ij}(x_i, x_j)$

$$m_{i \rightarrow j}(x_j) = \sum_{x_i} \phi_i(x_i) \psi_{ij}(x_i, x_j) \prod_{k \in N(i) \setminus j} m_{k \rightarrow i}(x_i)$$

where $N(i)$ is the set of neighbors of node i in the graph

- Messages are passed in two phases: from the leaves up to the root and then from the root down to the leaves

Belief Propagation

- As an added bonus, BP allows you to efficiently compute the marginal probability over each single variable as well as the partition function
 - Multiply the singleton potentials with all of the incoming messages
 - Computing the normalization constant for this function gives the partition function of the model
- A similar strategy can be used whenever the factor graph is a tree
 - Two types of messages: factor-to-variable and variable-to-factor

Belief Propagation

- What is the complexity of belief propagation on a tree with state space D ?

Belief Propagation

- What is the complexity of belief propagation on a tree with state space D ?

$$O(n|D|^2)$$

- What if we want to compute the MAP assignment instead of the partition function?