

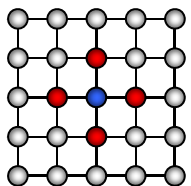
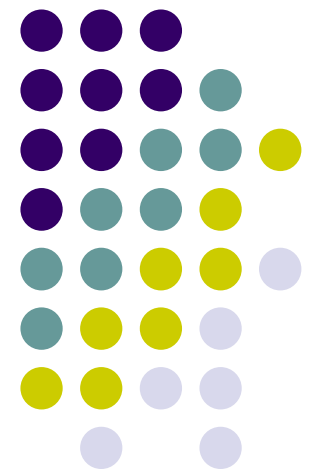


# Probabilistic Graphical Models

## Representation of undirected GM

Eric Xing

Lecture 3, February 22, 2014



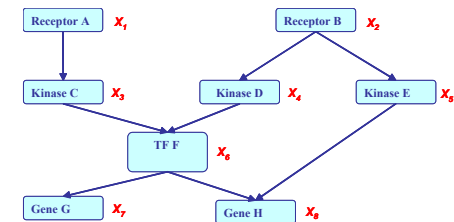
Reading: KF-chap4



# Two types of GMs

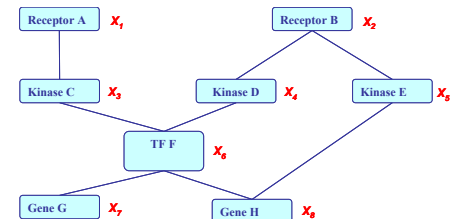
- **Directed edges** give **causality** relationships (Bayesian Network or Directed Graphical Model):

$$\begin{aligned}
 & P(X_1, X_2, X_3, X_4, X_5, X_6, X_7, X_8) \\
 &= P(X_1) P(X_2) P(X_3/X_1) P(X_4/X_2) P(X_5/X_2) \\
 & \quad P(X_6/X_3, X_4) P(X_7/X_6) P(X_8/X_5, X_6)
 \end{aligned}$$



- **Undirected edges** simply give **correlations** between variables (Markov Random Field or Undirected Graphical model):

$$\begin{aligned}
 & P(X_1, X_2, X_3, X_4, X_5, X_6, X_7, X_8) \\
 &= \frac{1}{Z} \exp\{E(X_1)+E(X_2)+E(X_3, X_1)+E(X_4, X_2)+E(X_5, X_2) \\
 & \quad + E(X_6, X_3, X_4)+E(X_7, X_6)+E(X_8, X_5, X_6)\}
 \end{aligned}$$



# Review: independence properties of DAGs



- Defn: let  $I_l(\mathcal{G})$  be the set of local independence properties encoded by DAG  $\mathcal{G}$ , namely:

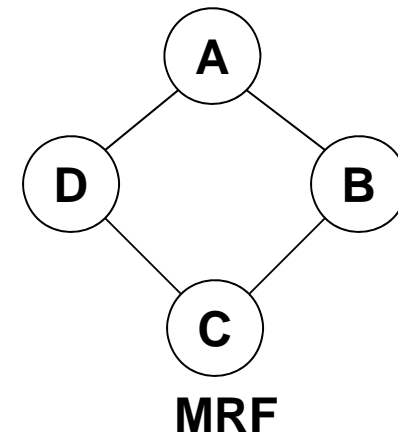
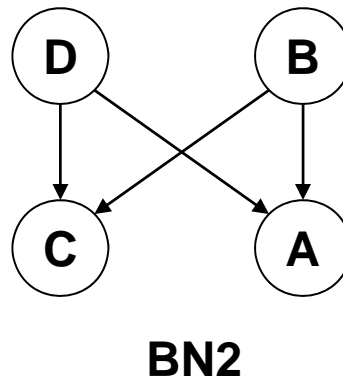
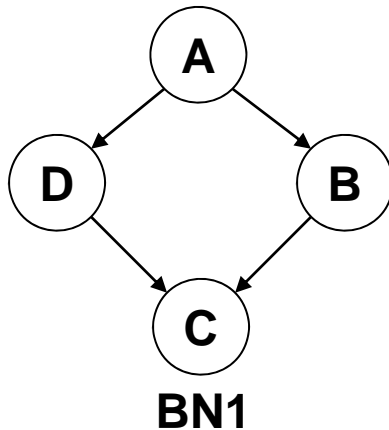
$$I(\mathcal{G}) = \{X \perp Z | Y : \text{dsep}_{\mathcal{G}}(X; Z | Y)\}$$

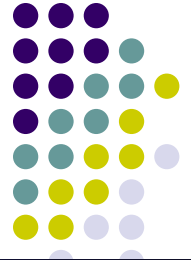
- Defn: A DAG  $\mathcal{G}$  is an **I-map** (independence-map) of  $P$  if  $I_l(\mathcal{G}) \subseteq I(P)$
- A fully connected DAG  $\mathcal{G}$  is an I-map for any distribution, since  $I_l(\mathcal{G}) = \emptyset \subseteq I(P)$  for any  $P$ .
- Defn: A DAG  $\mathcal{G}$  is a minimal I-map for  $P$  if it is an I-map for  $P$ , and if the removal of even a single edge from  $\mathcal{G}$  renders it not an I-map.
- A distribution may have several minimal I-maps
  - Each corresponding to a specific node-ordering



# P-maps

- Defn: A DAG  $\mathcal{G}$  is a **perfect map** (P-map) for a distribution  $P$  if  $I(P)=I(\mathcal{G})$ .
- Thm: not every distribution has a perfect map as DAG.
  - Pf by counterexample. Suppose we have a model where  $A \perp C \mid \{B,D\}$ , and  $B \perp D \mid \{A,C\}$ .  
This cannot be represented by any Bayes net.
  - e.g., BN1 wrongly says  $B \perp D \mid A$ , BN2 wrongly says  $B \perp D$ .

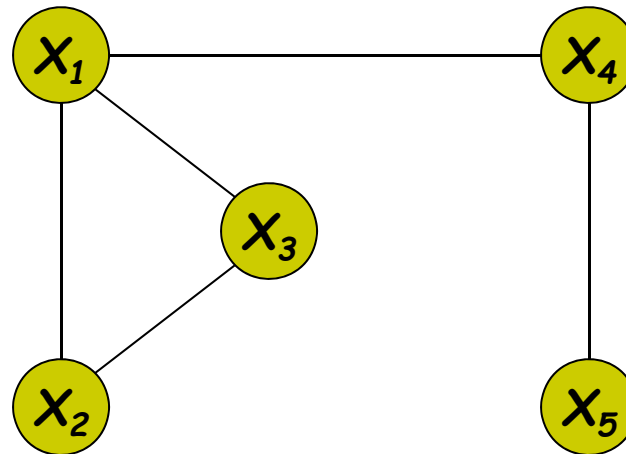




# P-maps

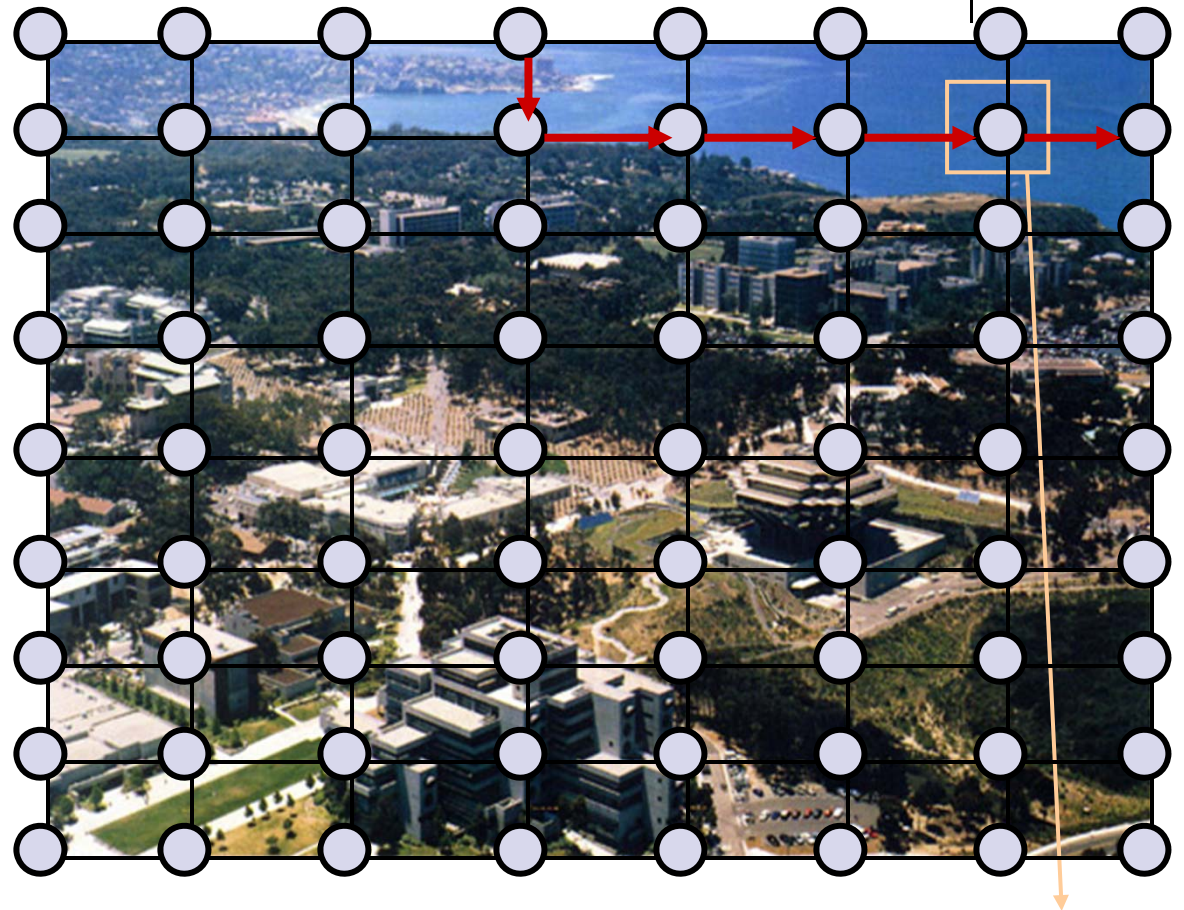
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  - Pf by counterexample. Suppose we have a model where  $A \perp C \mid \{B,D\}$ , and  $B \perp D \mid \{A,C\}$ .  
This cannot be represented by any Bayes net.
    - e.g., BN1 wrongly says  $B \perp D \mid A$ , BN2 wrongly says  $B \perp D$ .
  - The fact that  $G$  is a minimal I-map for  $P$  is far from a guarantee that  $G$  captures the independence structure in  $P$
  - The P-map of a distribution is **unique up to I-equivalence** between networks. That is, a distribution  $P$  can have many P-maps, but all of them are I-equivalent.

# Undirected graphical models (UGM)



- Pairwise (non-causal) relationships
- Can write down model, and score specific configurations of the graph, but no explicit way to generate samples
- Contingency constrains on node configurations

# A Canonical Examples: understanding complex scene ...



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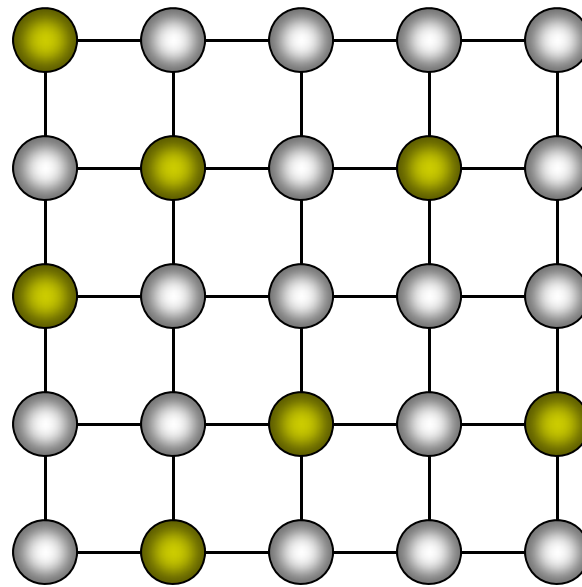
**air or water ?**





# Canonical example

- The grid model

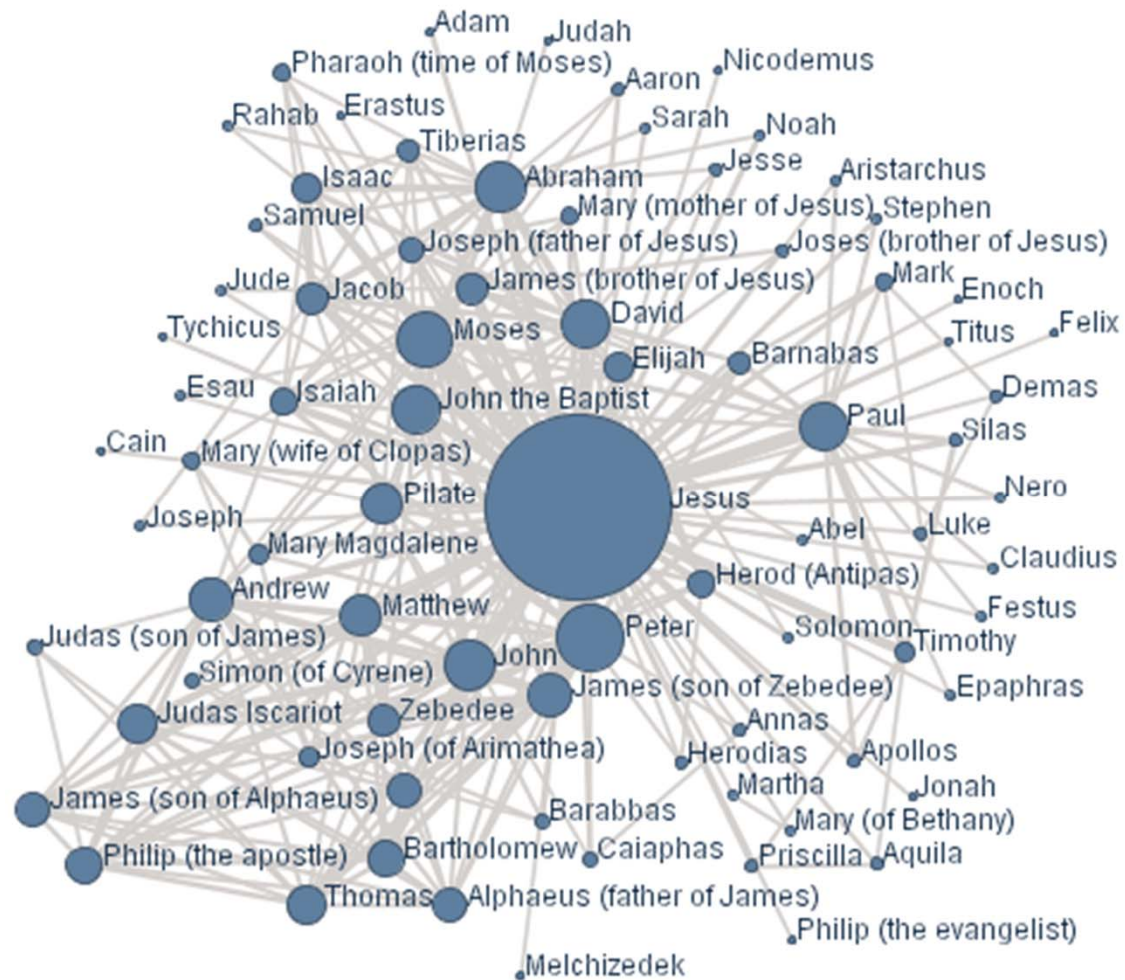


- Naturally arises in image processing, lattice physics, etc.
- Each node may represent a single "pixel", or an atom
  - The states of adjacent or nearby nodes are "coupled" due to pattern continuity or electro-magnetic force, etc.
  - Most likely joint-configurations usually correspond to a "low-energy" state





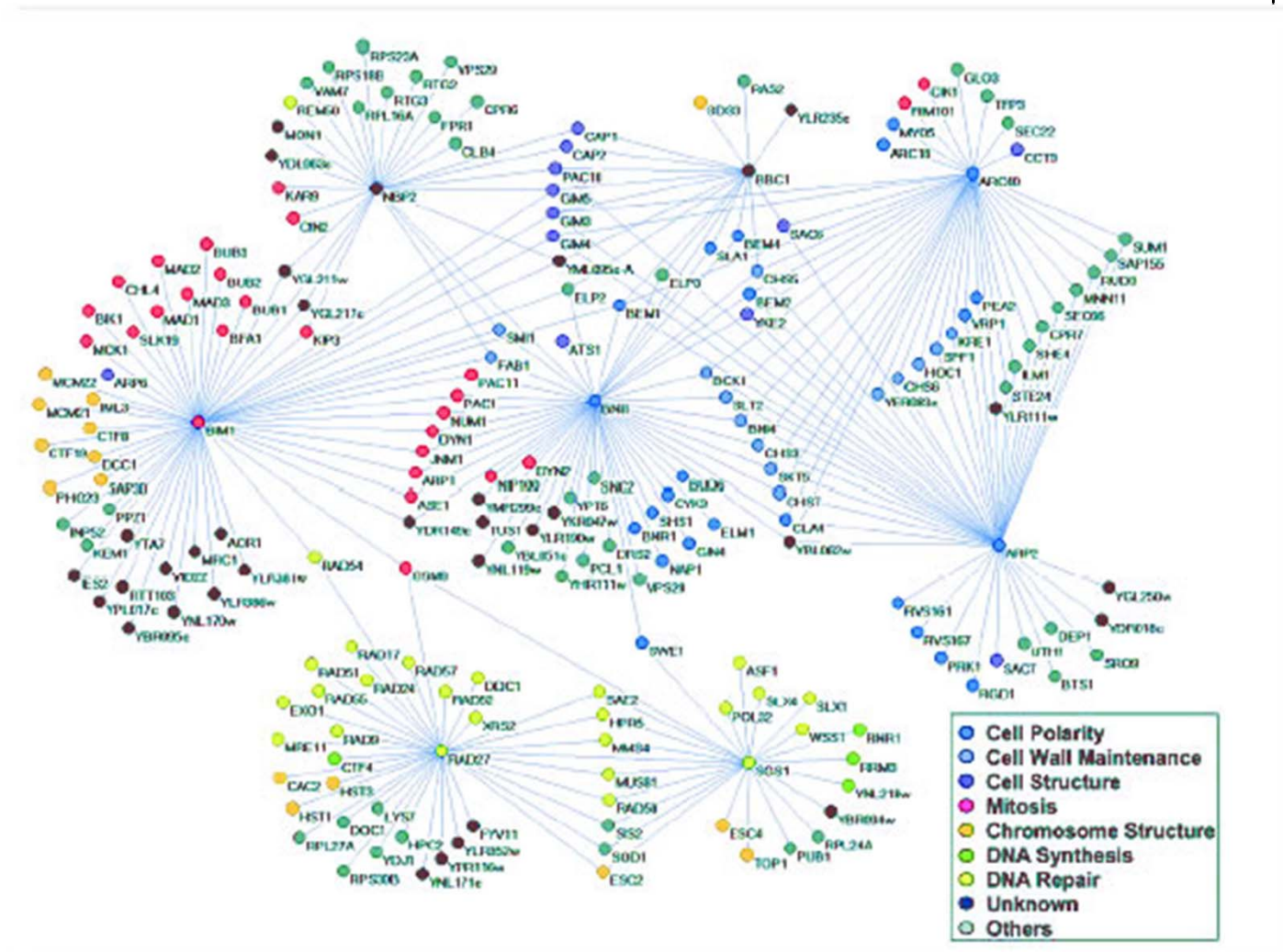
# Social networks



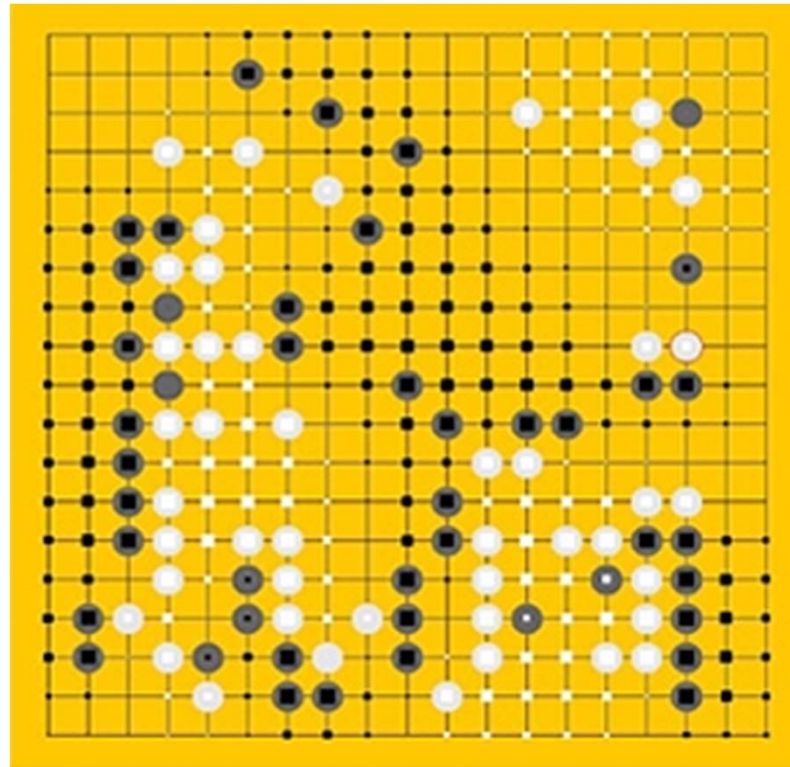
**The New Testament Social Networks**



# Protein interaction networks

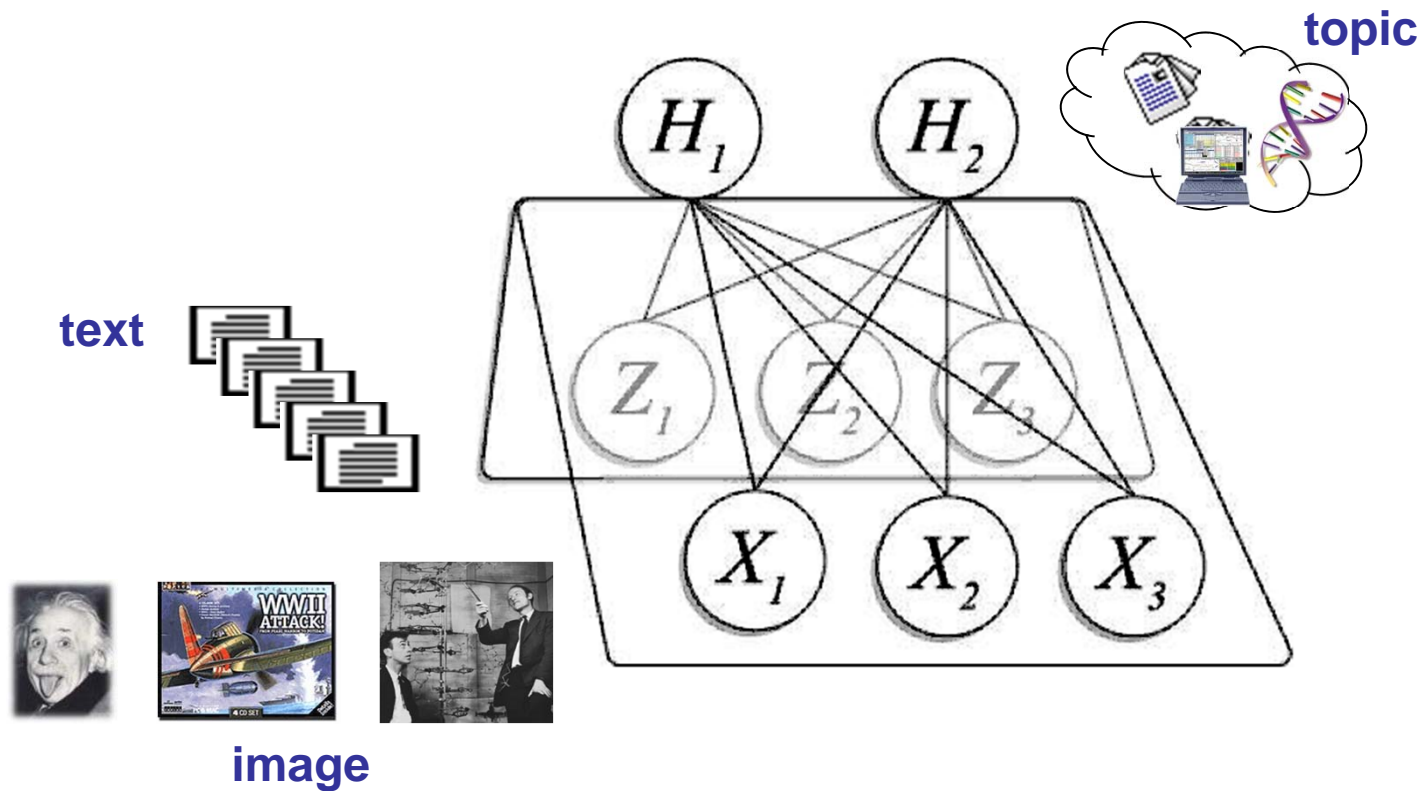


# Modeling Go



This is the middle position of a Go game.  
Overlaid is the estimate for the probability of becoming black or white for every intersection.  
Large squares mean the probability is higher.

# Information retrieval





# Representation

- Defn: an **undirected graphical model** represents a distribution  $P(X_1, \dots, X_n)$  defined by an undirected graph  $H$ , and a set of positive **potential functions**  $\psi_c$  associated with the cliques of  $H$ , s.t.

$$P(x_1, \dots, x_n) = \frac{1}{Z} \prod_{c \in C} \psi_c(\mathbf{x}_c)$$

where  $Z$  is known as the partition function:

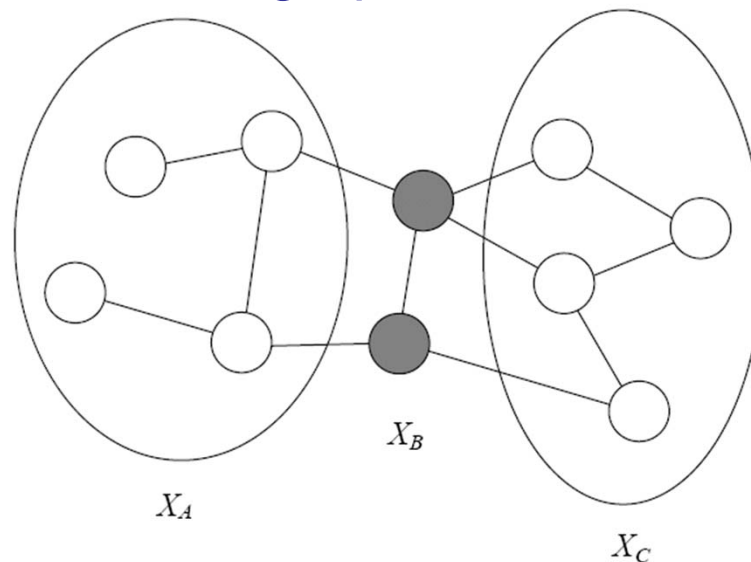
$$Z = \sum_{x_1, \dots, x_n} \prod_{c \in C} \psi_c(\mathbf{x}_c)$$

- Also known as **Markov Random Fields, Markov networks** ...
- The **potential function** can be understood as an contingency function of its arguments assigning "pre-probabilistic" score of their joint configuration.



# Global Markov Independencies

- Let  $H$  be an undirected graph:



- $B$  **separates**  $A$  and  $C$  if every path from a node in  $A$  to a node in  $C$  passes through a node in  $B$ :  $sep_H(A; C|B)$
- A probability distribution satisfies the **global Markov property** if for any disjoint  $A, B, C$ , such that  $B$  separates  $A$  and  $C$ ,  $A$  is independent of  $C$  given  $B$ :  $I(H) = \{A \perp C|B : sep_H(A; C|B)\}$



# Local Markov independencies

- For each node  $X_i \in \mathbf{V}$ , there is *unique Markov blanket* of  $X_i$ , denoted  $MB_{X_i}$ , which is the set of neighbors of  $X_i$  in the graph (those that share an edge with  $X_i$ )

- **Defn:**

The *local Markov independencies* associated with H is:

$$I_{\ell}(H): \{X_i \perp \mathbf{V} - \{X_i\} - MB_{X_i} \mid MB_{X_i} : \forall i\},$$

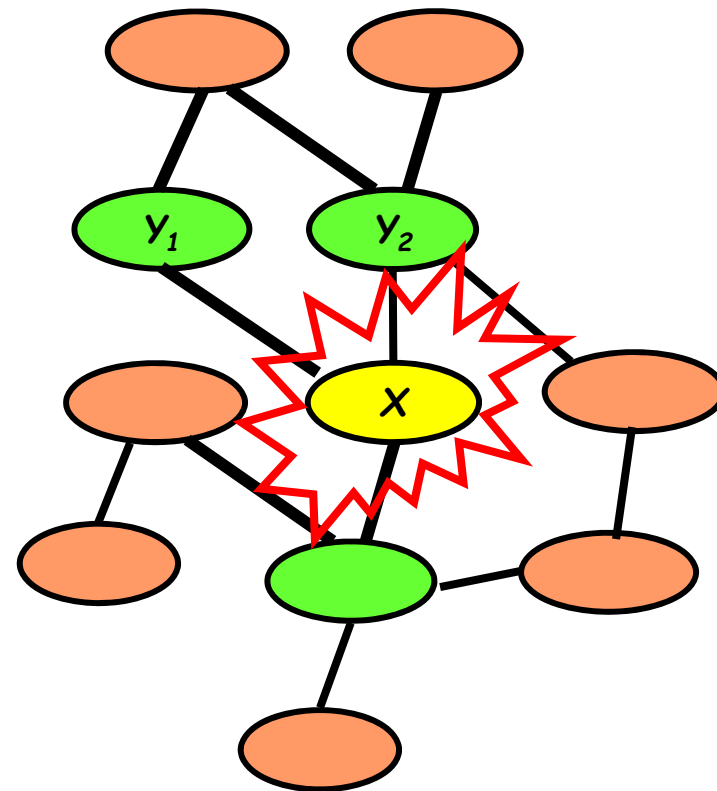
In other words,  $X_i$  is independent of the rest of the nodes in the graph given its immediate neighbors

# Summary: Conditional Independence Semantics in an MRF



## Structure: an *undirected graph*

- Meaning: a node is **conditionally independent** of every other node in the network given its **Directed neighbors**
- Local contingency functions (**potentials**) and the **cliques** in the graph completely determine the **joint dist.**
- Give **correlations** between variables, but no explicit way to generate samples

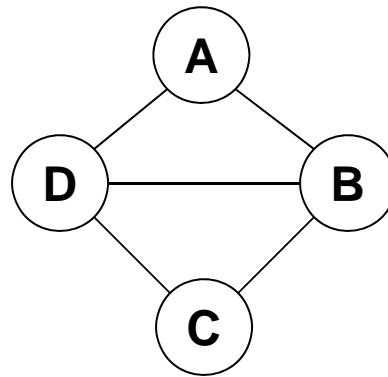




# I. Quantitative Specification: Cliques



- For  $G=\{V,E\}$ , a complete subgraph (clique) is a subgraph  $G'=\{V'\subseteq V,E'\subseteq E\}$  such that nodes in  $V'$  are fully interconnected
- A (maximal) clique is a complete subgraph s.t. any **superset**  $V''\supset V'$  is not complete.
- A sub-clique is a not-necessarily-maximal clique.



- Example:
  - max-cliques =  $\{A,B,D\}, \{B,C,D\}$ ,
  - sub-cliques =  $\{A,B\}, \{C,D\}, \dots \rightarrow$  all edges and singletons

# Gibbs Distribution and Clique Potential



- Defn: an **undirected graphical model** represents a distribution  $P(X_1, \dots, X_n)$  defined by an undirected graph  $H$ , and a **set** of positive **potential functions**  $\psi_c$  associated with cliques of  $H$ , s.t.

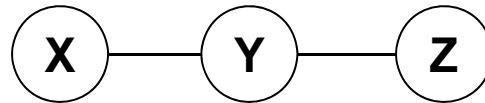
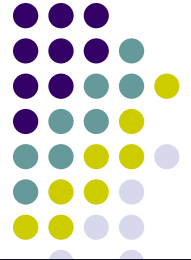
$$P(x_1, \dots, x_n) = \frac{1}{Z} \prod_{c \in C} \psi_c(\mathbf{x}_c) \quad (\text{A Gibbs distribution})$$

where  $Z$  is known as the partition function:

$$Z = \sum_{x_1, \dots, x_n} \prod_{c \in C} \psi_c(\mathbf{x}_c)$$

- Also known as **Markov Random Fields**, **Markov networks** ...
- The **potential function** can be understood as an contingency function of its arguments assigning "pre-probabilistic" score of their joint configuration.

# Interpretation of Clique Potentials



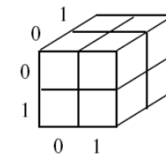
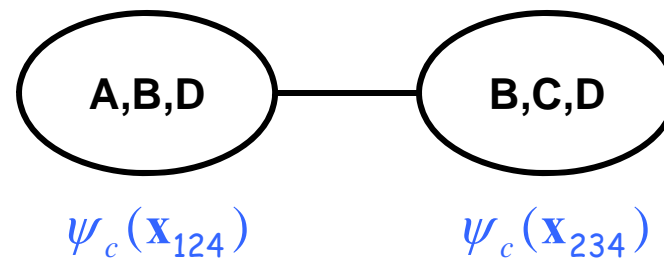
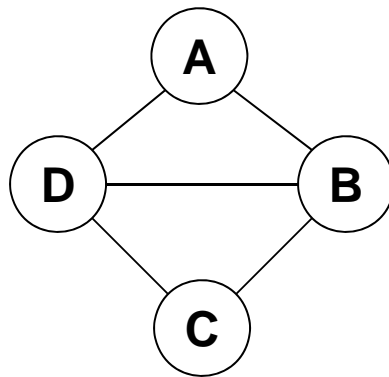
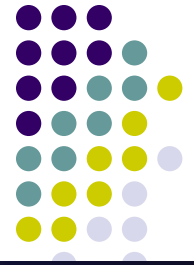
- The model implies  $X \perp Z | Y$ . This independence statement implies (by definition) that the joint must factorize as:

$$p(x, y, z) = p(y)p(x | y)p(z | y)$$

- We can write this as:  $p(x, y, z) = p(x, y)p(z | y)$  , but  
 $p(x, y, z) = p(x | y)p(z, y)$

- **cannot** have all potentials be **marginals**
- **cannot** have all potentials be **conditionals**
- The positive clique potentials can only be thought of as general "compatibility", "goodness" or "happiness" functions over their variables, but not as probability distributions.

# Example UGM – using max cliques



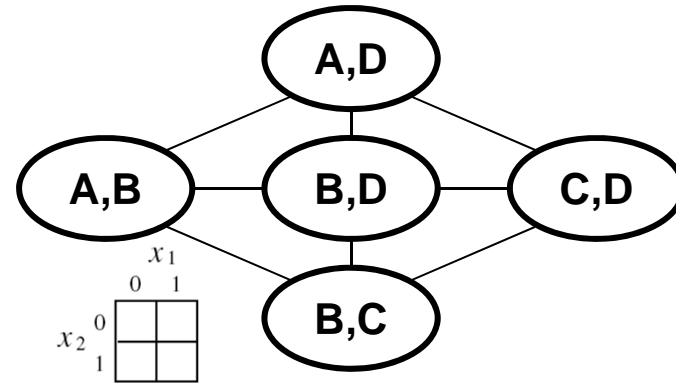
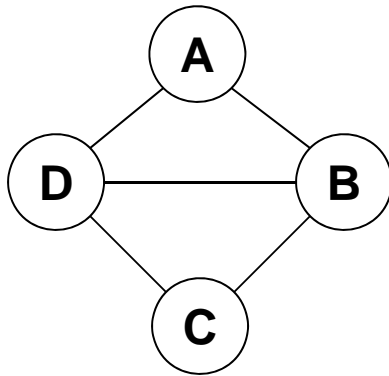
$$P'(x_1, x_2, x_3, x_4) = \frac{1}{Z} \psi_c(\mathbf{x}_{124}) \times \psi_c(\mathbf{x}_{234})$$

$$Z = \sum_{x_1, x_2, x_3, x_4} \psi_c(\mathbf{x}_{124}) \times \psi_c(\mathbf{x}_{234})$$

- For discrete nodes, we can represent  $P(X_{1:4})$  as two 3D tables instead of one 4D table



# Example UGM – using subcliques

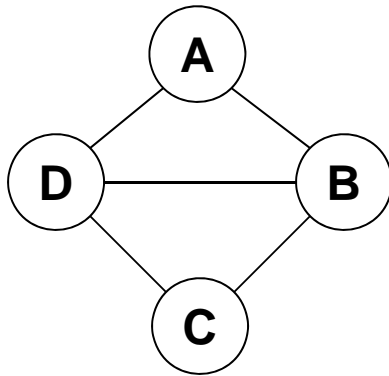


$$\begin{aligned}
 P''(x_1, x_2, x_3, x_4) &= \frac{1}{Z} \prod_{ij} \psi_{ij}(\mathbf{x}_{ij}) \\
 &= \frac{1}{Z} \psi_{12}(\mathbf{x}_{12}) \psi_{14}(\mathbf{x}_{14}) \psi_{23}(\mathbf{x}_{23}) \psi_{24}(\mathbf{x}_{24}) \psi_{34}(\mathbf{x}_{34})
 \end{aligned}$$

$$Z = \sum_{x_1, x_2, x_3, x_4} \prod_{ij} \psi_{ij}(\mathbf{x}_{ij})$$

- We can represent  $P(X_{1:4})$  as 5 2D tables instead of one 4D table
- Pair MRFs, a popular and simple special case
- $I(P')$  vs.  $I(P'')$  ?                       $D(P')$  vs.  $D(P'')$

# Example UGM – canonical representation



$$\begin{aligned} P(x_1, x_2, x_3, x_4) &= \frac{1}{Z} \psi_c(\mathbf{x}_{124}) \times \psi_c(\mathbf{x}_{234}) \\ &\quad \times \psi_{12}(\mathbf{x}_{12}) \psi_{14}(\mathbf{x}_{14}) \psi_{23}(\mathbf{x}_{23}) \psi_{24}(\mathbf{x}_{24}) \psi_{34}(\mathbf{x}_{34}) \\ &\quad \times \psi_1(x_1) \psi_2(x_2) \psi_3(x_3) \psi_4(x_4) \end{aligned}$$

$$Z = \sum_{x_1, x_2, x_3, x_4} \psi_c(\mathbf{x}_{124}) \times \psi_c(\mathbf{x}_{234}) \times \psi_{12}(\mathbf{x}_{12}) \psi_{14}(\mathbf{x}_{14}) \psi_{23}(\mathbf{x}_{23}) \psi_{24}(\mathbf{x}_{24}) \psi_{34}(\mathbf{x}_{34}) \times \psi_1(x_1) \psi_2(x_2) \psi_3(x_3) \psi_4(x_4)$$

- Most general, subsume P' and P'' as special cases
- I(P) vs. I(P') vs. I(P'')
- D(P) vs. D(P') vs. D(P'')



# Hammersley-Clifford Theorem

- If arbitrary potentials are utilized in the following product formula for probabilities,

$$P(x_1, \dots, x_n) = \frac{1}{Z} \prod_{c \in C} \psi_c(\mathbf{x}_c)$$

$$Z = \sum_{x_1, \dots, x_n} \prod_{c \in C} \psi_c(\mathbf{x}_c)$$

then the family of probability distributions obtained is exactly that set which **respects** the *qualitative specification* (the conditional independence relations) described earlier

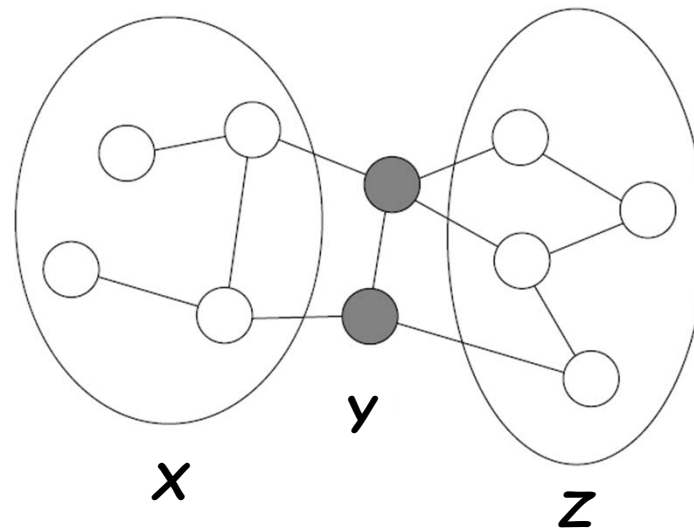
- **Thm** : Let  $P$  be a positive distribution over  $\mathbf{V}$ , and  $H$  a Markov network graph over  $\mathbf{V}$ . If  $H$  is an I-map for  $P$ , then  $P$  is a Gibbs distribution over  $H$ .

# II: Independence properties: global independencies



- Let us return to the question of what kinds of distributions can be represented by undirected graphs (ignoring the details of the particular parameterization).
- Defn: the global Markov properties of a UG  $H$  are

$$I(H) = \{X \perp Z | Y : \text{sep}_H(X; Z | Y)\}$$



- Is this definition sound and complete?



# Soundness and completeness of global Markov property



- Defn: An UG  $H$  is an I-map for a distribution  $P$  if  $I(H) \subseteq I(P)$ , i.e.,  $P$  entails  $I(H)$ .
- Defn:  $P$  is a **Gibbs distribution** over  $H$  if it can be represented as

$$P(x_1, \dots, x_n) = \frac{1}{Z} \prod_{c \in \mathcal{C}} \psi_c(x_c)$$

- Thm (soundness): If  $P$  is a Gibbs distribution over  $H$ , then  $H$  is an I-map of  $P$ .
- Thm (completeness): If  $\neg \text{sep}_H(X; Z | Y)$ , then  $X \not\perp_P Z | Y$  in **some**  $P$  that factorizes over  $H$ .

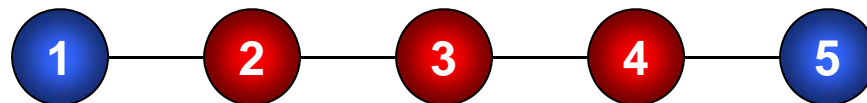
# Local and global Markov properties revisit



- For directed graphs, we defined I-maps in terms of local Markov properties, and derived global independence.
- For undirected graphs, we defined I-maps in terms of global Markov properties, and will now derive local independence.
- Defn: The *pairwise Markov independencies* associated with UG  $H = (V;E)$  are

$$I_p(H) = \{X \perp Y | V \setminus \{X, Y\} : \{X, Y\} \notin E\}$$

- e.g.,  $X_1 \perp X_5 | \{X_2, X_3, X_4\}$



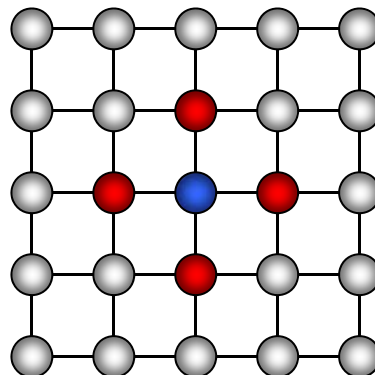


# Local Markov properties

- A distribution has the *local Markov property* w.r.t. a graph  $H=(\mathbf{V},\mathbf{E})$  if the conditional distribution of variable given its neighbors is independent of the remaining nodes

$$I_l(H) = \{X \perp \mathbf{V} \setminus (X \cup N_H(X)) \mid N_H(X) : X \in \mathbf{V}\}$$

- **Theorem** (Hammersley-Clifford): If the distribution is **strictly positive** and satisfies the local Markov property, then it factorizes with respect to the graph.
- $N_H(X)$  is also called the **Markov blanket** of  $X$ .



# Relationship between local and global Markov properties



- Thm 5.5.5. If  $P \models I_l(H)$  then  $P \models I_\rho(H)$ .
- Thm 5.5.6. If  $P \models I(H)$  then  $P \models I_l(H)$ .
- Thm 5.5.7. If  $P > 0$  and  $P \models I_\rho(H)$ , then  $P \models I(H)$ .
- **Corollary (5.5.8):** The following three statements are equivalent for a *positive distribution*  $P$ :

$$P \models I_l(H)$$

$$P \models I_\rho(H)$$

$$P \models I(H)$$

- This equivalence relies on the positivity assumption.
- We can design a distribution locally

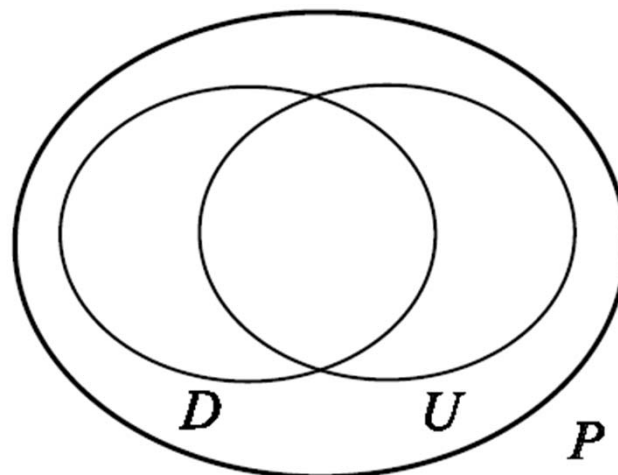


# Perfect maps

- Defn: A Markov network  $H$  is a perfect map for  $P$  if for any  $X; Y; Z$  we have that

$$\text{sep}_H(X; Z | Y) \Leftrightarrow P \models (X \perp Z | Y)$$

- Thm: not every distribution has a perfect map as UGM.
  - Pf by counterexample. No undirected network can capture all and only the independencies encoded in a v-structure  $X \rightarrow Z \leftarrow Y$ .





# Exponential Form

- Constraining clique potentials to be positive could be inconvenient (e.g., the interactions between a pair of atoms can be either attractive or repulsive). We represent a clique potential  $\psi_c(\mathbf{x}_c)$  in an unconstrained form using a real-value "energy" function  $\phi_c(\mathbf{x}_c)$ :

$$\psi_c(\mathbf{x}_c) = \exp\{-\phi_c(\mathbf{x}_c)\}$$

For convenience, we will call  $\phi_c(\mathbf{x}_c)$  a potential when no confusion arises from the context.

- This gives the joint a nice additive structure

$$p(\mathbf{x}) = \frac{1}{Z} \exp\left\{-\sum_{c \in C} \phi_c(\mathbf{x}_c)\right\} = \frac{1}{Z} \exp\{-H(\mathbf{x})\}$$

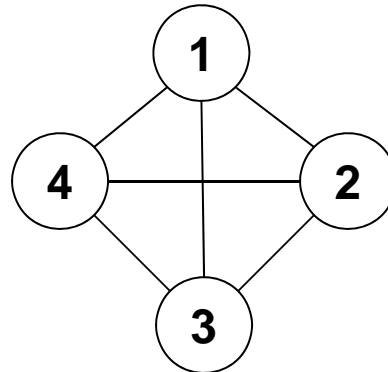
where the sum in the exponent is called the "free energy":

$$H(\mathbf{x}) = \sum_{c \in C} \phi_c(\mathbf{x}_c)$$

- In physics, this is called the "Boltzmann distribution".
- In statistics, this is called a log-linear model.



# Example: Boltzmann machines



- A fully connected graph with pairwise (edge) potentials on binary-valued nodes (for  $x_i \in \{-1, +1\}$  or  $x_i \in \{0, 1\}$ ) is called a Boltzmann machine

$$\begin{aligned} P(x_1, x_2, x_3, x_4) &= \frac{1}{Z} \exp \left\{ \sum_{ij} \phi_{ij}(x_i, x_j) \right\} \\ &= \frac{1}{Z} \exp \left\{ \sum_{ij} \theta_{ij} x_i x_j + \sum_i \alpha_i x_i + C \right\} \end{aligned}$$

- Hence the overall energy function has the form:

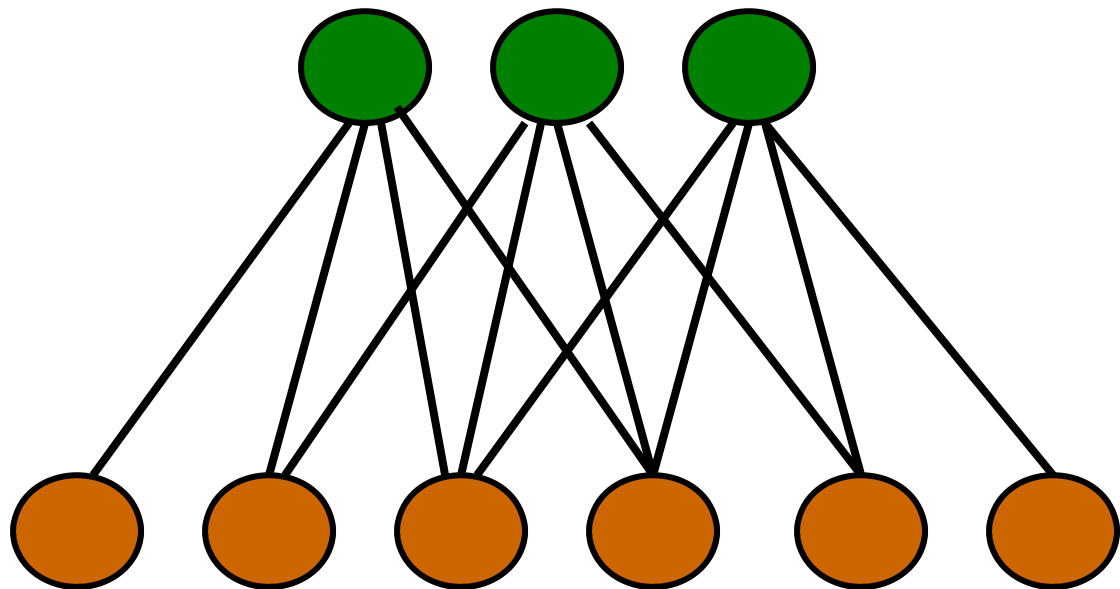
$$H(x) = \sum_{ij} (x_i - \mu) \Theta_{ij} (x_j - \mu) = (x - \mu)^T \Theta (x - \mu)$$

# Restricted Boltzmann Machines



hidden units

visible units



$$p(x, h | \theta) = \exp \left\{ \sum_i \theta_i \phi_i(x_i) + \sum_j \theta_j \phi_j(h_j) + \sum_{i,j} \theta_{i,j} \phi_{i,j}(x_i, h_j) - A(\theta) \right\}$$



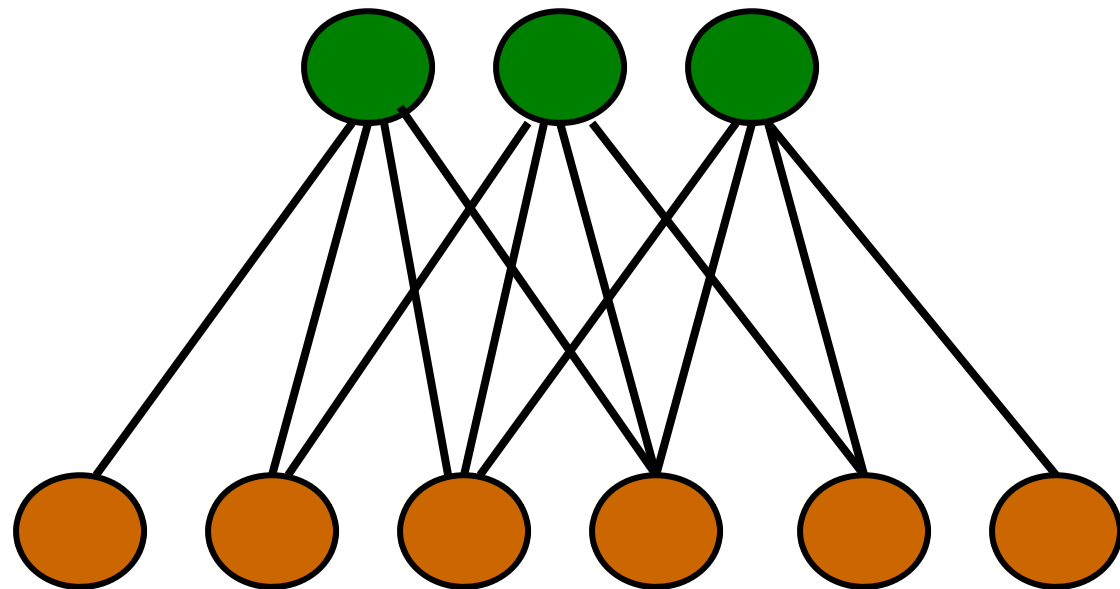
# Restricted Boltzmann Machines



## The Harmonium (Smolensky –'86)

hidden units

visible units



### History:

Smolensky ('86), Proposed the architecture.

Freund & Haussler ('92), The "Combination Machine" (binary), learning with projection pursuit.

Hinton ('02), The "Restricted Boltzman Machine" (binary), learning with contrastive divergence.

Marks & Movellan ('02), Diffusion Networks (Gaussian).

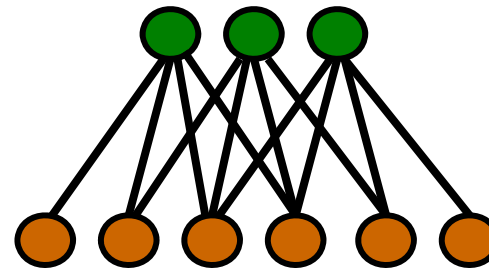
Welling, Hinton, Osindero ('02), "Product of Student-T Distributions" (super-Gaussian)

# Properties of RBM

- Factors are marginally *dependent*.
- Factors are conditionally *independent* given observations on the visible nodes.

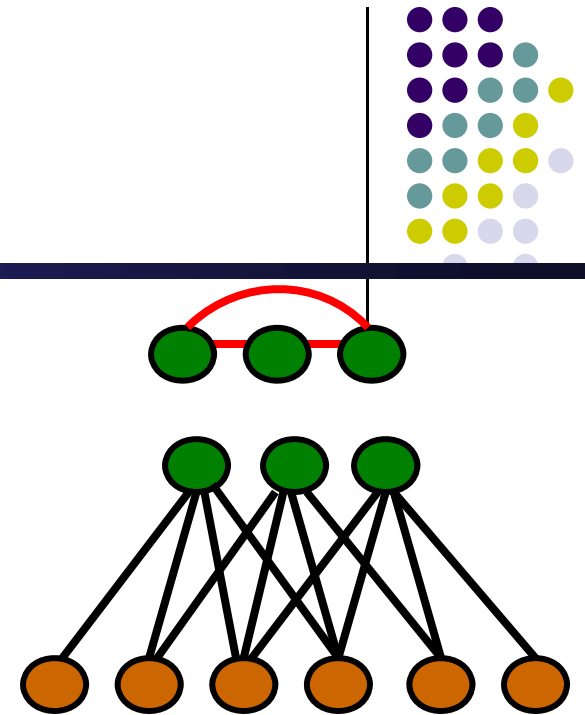
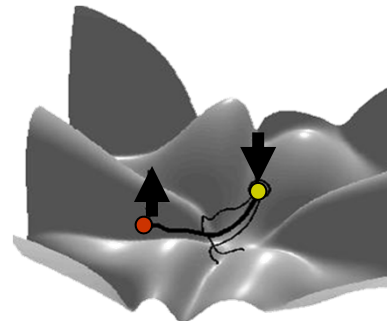
$$P(\ell | \mathbf{w}) = \prod_i P(\ell_i | \mathbf{w})$$

- Iterative Gibbs sampling.



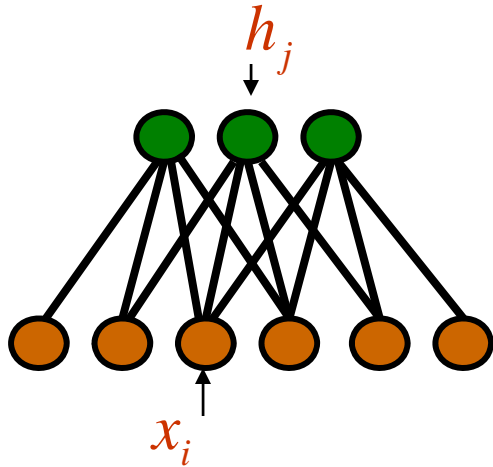
$$h \sim p(h | x)$$
$$x \sim p(x | h)$$

- Learning with contrastive divergence

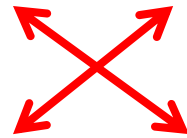




# A Constructive Definition



$$p_{\text{ind}}(\mathbf{h}) \propto \prod_j \exp\{ \theta_j g_j(h_j) \}$$



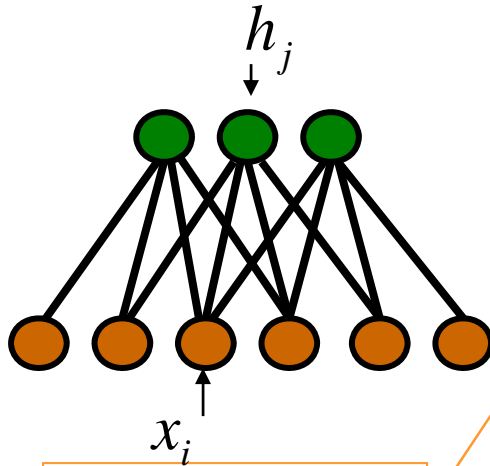
how do we couple them?

$$p_{\text{ind}}(\mathbf{x}) \propto \prod_i \exp\{ \theta_i f_i(x_i) \}$$

$$p(x, h | \theta) = \exp\left\{ \sum_i \bar{\theta}_i \vec{f}_i(x_i) + \sum_j \vec{\lambda}_j \vec{g}_j(h_j) + \sum_{i,j} \vec{f}_i^T(x_i) \mathbf{W}_{i,j} \vec{g}_j(h_j) \right\}$$



# A Constructive Definition



coupling in the log-domain with shifted parameters

$$p(\mathbf{x} | \mathbf{h}) = \prod_i p(x_i | \mathbf{h}),$$

$$p(x_i | \mathbf{h}) = \exp\left\{ \sum_a \hat{\theta}_{ia} f_{ia}(x_i) + A_i(\{\hat{\theta}_{ia}\}) \right\}$$

$$\hat{\theta}_{ia} = \theta_{ia} + \sum_{jb} W_{ia}^{jb} g_{jb}(h_j) = \theta_{ia} + \sum_j \vec{W}_{ia}^j \vec{g}_j(h_j)$$

$$p(\mathbf{h} | \mathbf{x}) = \prod_j p(h_j | \mathbf{x})$$

$$p(h_j | \mathbf{x}) = \exp\left\{ \sum_b \hat{\lambda}_{jb} g_{jb}(h_j) + B_j(\{\hat{\lambda}_{jb}\}) \right\}$$

$$\hat{\lambda}_{jb} = \lambda_{jb} + \sum_{ia} W_{ia}^{jb} f_{ia}(x_i) = \lambda_{jb} + \sum_i \vec{W}_i^{jb} \vec{f}_i(x_i)$$

vector of local sufficient statistics (features)

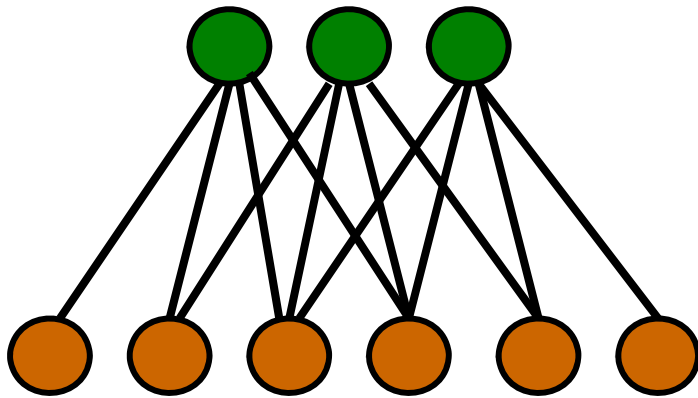
They map to the RBM random field:

$$p(x, h | \theta) = \exp\left\{ \sum_i \vec{\theta}_i \vec{f}_i(x_i) + \sum_j \vec{\lambda}_j \vec{g}_j(h_j) + \sum_{i,j} \vec{f}_i^T(x_i) \mathbf{W}_{i,j} \vec{g}_j(h_j) \right\}$$



# An RBM for Text Modeling

topics



words counts

$h_j = 3$ : topic  $j$  has strength 3

$$h_j \in \mathbf{R}, \quad \langle h_j \rangle = \sum_i W_{i,j} x_i$$

$x_i = \mathbf{n}$ : word  $i$  has count  $n$

$$x_i \in \mathbf{I}$$

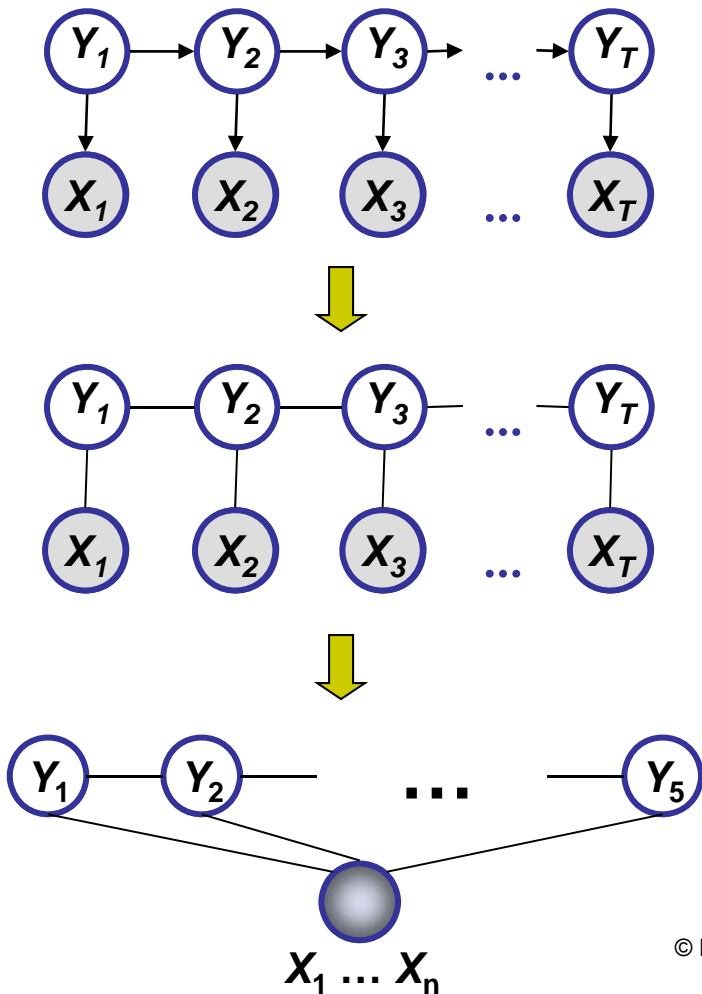
$$p(\mathbf{h} | \mathbf{x}) = \prod_j \text{Normal}_{h_j} \left[ \sum_i \vec{W}_{ij} \vec{x}_i, 1 \right]$$

$$p(\mathbf{x} | \mathbf{h}) = \prod_i \text{Bi}_{x_i} \left[ N, \frac{\exp(\alpha_j + \sum_j W_{ij} h_j)}{1 + \exp(\alpha_j + \sum_j W_{ij} h_j)} \right]$$

$$\Rightarrow p(\mathbf{x}) \propto \exp \left\{ \left( \sum_i \alpha_i x_i - \log \Gamma(x_i) - \log \Gamma(N - x_i) \right) + \frac{1}{2} \sum_j \left( \sum_i W_{i,j} x_i \right)^2 \right\}$$



# Conditional Random Fields



- Discriminative

$$p_{\theta}(y | x) = \frac{1}{Z(\theta, x)} \exp \left\{ \sum_c \theta_c f_c(x, y_c) \right\}$$

- Doesn't assume that features are independent
- When labeling  $X_i$  future observations are taken into account

# Conditional Models



- Conditional probability  $P(\text{label sequence } \mathbf{y} \mid \text{observation sequence } \mathbf{x})$  rather than joint probability  $P(\mathbf{y}, \mathbf{x})$ 
  - Specify the probability of possible label sequences given an observation sequence
- Allow arbitrary, non-independent features on the observation sequence  $\mathbf{X}$
- The probability of a transition between labels may depend on **past** and **future** observations
- Relax strong independence assumptions in generative models

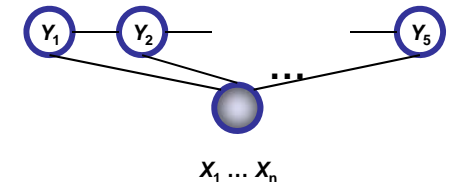


# Conditional Distribution

- If the graph  $G = (V, E)$  of  $\mathbf{Y}$  is a tree, the conditional distribution over the label sequence  $\mathbf{Y} = \mathbf{y}$ , given  $\mathbf{X} = \mathbf{x}$ , by the Hammersley Clifford theorem of random fields is:

$$p_{\theta}(\mathbf{y} | \mathbf{x}) \propto \exp \left( \sum_{e \in E, k} \lambda_k f_k(e, \mathbf{y}|_e, \mathbf{x}) + \sum_{v \in V, k} \mu_k g_k(v, \mathbf{y}|_v, \mathbf{x}) \right)$$

- $\mathbf{x}$  is a data sequence
- $\mathbf{y}$  is a label sequence
- $v$  is a vertex from vertex set  $V$  = set of label random variables
- $e$  is an edge from edge set  $E$  over  $V$
- $f_k$  and  $g_k$  are given and fixed.  $g_k$  is a Boolean vertex feature;  $f_k$  is a Boolean edge feature
- $k$  is the number of features
- $\theta = (\lambda_1, \lambda_2, \dots, \lambda_n; \mu_1, \mu_2, \dots, \mu_n)$ ;  $\lambda_k$  and  $\mu_k$  are parameters to be estimated
- $\mathbf{y}|_e$  is the set of components of  $\mathbf{y}$  defined by edge  $e$
- $\mathbf{y}|_v$  is the set of components of  $\mathbf{y}$  defined by vertex  $v$







# Conditional Distribution (cont'd)

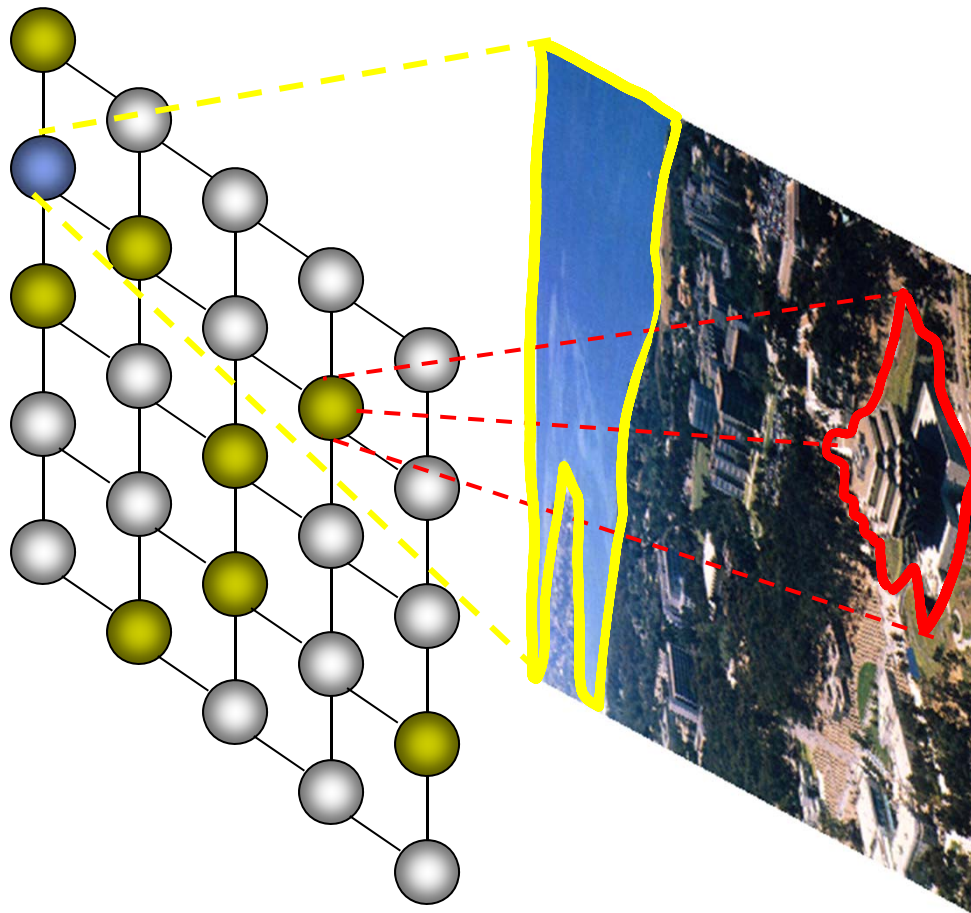
- CRFs use the observation-dependent normalization  $Z(\mathbf{x})$  for the conditional distributions:

$$p_{\theta}(y | \mathbf{x}) = \frac{1}{Z(\mathbf{x})} \exp \left( \sum_{e \in E, k} \lambda_k f_k(e, y | e, \mathbf{x}) + \sum_{v \in V, k} \mu_k g_k(v, y | v, \mathbf{x}) \right)$$

- $Z(\mathbf{x})$  is a normalization over the data sequence  $\mathbf{x}$



# Conditional Random Fields



$$p_{\theta}(y | x) = \frac{1}{Z(\theta, x)} \exp \left\{ \sum_c \theta_c f_c(x, y_c) \right\}$$

- Allow arbitrary dependencies on input
- Clique dependencies on labels
- Use approximate inference for general graphs



# Summary

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- Undirected graphical models capture “relatedness”, “coupling”, “co-occurrence”, “synergism”, etc. between entities
- Local and global independence properties identifiable via graph separation criteria
- Defined on clique potentials
- Generally intractable to compute likelihood due to presence of “partition function”
  - Therefore not only inference, but also likelihood-based learning is difficult in general
- Can be used to define either joint or conditional distributions
- Important special cases:
  - Ising models
  - RBM
  - CRF