Introduction

- We looked at directed graphical models whose structure and parametrization provide a natural representation for many real-world problems.
- Undirected graphical models are useful where one cannot naturally ascribe a directionality to the interaction between the variables.
Introduction

- An example model that satisfies:
  - \((A \perp C|\{B, D\})\)
  - \((B \perp D|\{A, C\})\)
  - No other independencies

- These independencies cannot be naturally captured in a Bayesian network.

![Figure 1: An example undirected graphical model.]
Four students are working together in pairs on a homework.

Alice and Charles cannot stand each other, and Bob and Debbie had a relationship that ended badly.

Only the following pairs meet: Alice and Bob; Bob and Charles; Charles and Debbie; and Debbie and Alice.

The professor accidentally misspoke in the class, giving rise to a possible misconception.

In study pairs, each student transmits her/his understanding of the problem.
Four binary random variables are defined, representing whether the student has a misconception or not.

Assume that for each $X \in \{A, B, C, D\}$, $x^1$ denotes the case where the student has the misconception, and $x^0$ denotes the case where she/he does not.

Alice and Charles never speak to each other directly, so $A$ and $C$ are conditionally independent given $B$ and $D$.

Similarly, $B$ and $D$ are conditionally independent given $A$ and $C$. 
Figure 2: Example models for the misconception example. (a) An undirected graph modeling study pairs over four students. (b) An unsuccessful attempt to model the problem using a Bayesian network. (c) Another unsuccessful attempt.
How to parametrize this undirected graph?

We want to capture the affinities between related variables.

Conditional probability distributions cannot be used because they are not symmetric, and the chain rule need not apply.

Marginals cannot be used because a product of marginals does not define a consistent joint.

A general purpose function: factor (also called potential).
Let $\mathcal{D}$ be a set of random variables.
- A factor $\phi$ is a function from $\text{Val}(\mathcal{D})$ to $\mathbb{R}$.
- A factor is nonnegative if all its entries are nonnegative.
- The set of variables $\mathcal{D}$ is called the scope of the factor.

In the example in Figure 2, an example factor is

$$\phi_1(A, B) : \text{Val}(A, B) \mapsto \mathbb{R}^+.$$
### Table 1: Factors for the misconception example.

<table>
<thead>
<tr>
<th>( \phi_1(A, B) )</th>
<th>( \phi_2(B, C) )</th>
<th>( \phi_3(C, D) )</th>
<th>( \phi_4(D, A) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( a^0 ) ( b^0 ) ( 30 )</td>
<td>( b^0 ) ( c^0 ) ( 100 )</td>
<td>( c^0 ) ( d^0 ) ( 1 )</td>
<td>( d^0 ) ( a^0 ) ( 100 )</td>
</tr>
<tr>
<td>( a^0 ) ( b^1 ) ( 5 )</td>
<td>( b^0 ) ( c^1 ) ( 1 )</td>
<td>( c^0 ) ( d^1 ) ( 100 )</td>
<td>( d^0 ) ( a^1 ) ( 1 )</td>
</tr>
<tr>
<td>( a^1 ) ( b^0 ) ( 1 )</td>
<td>( b^1 ) ( c^0 ) ( 1 )</td>
<td>( c^1 ) ( d^0 ) ( 100 )</td>
<td>( d^1 ) ( a^0 ) ( 1 )</td>
</tr>
<tr>
<td>( a^1 ) ( b^1 ) ( 10 )</td>
<td>( b^1 ) ( c^1 ) ( 100 )</td>
<td>( c^1 ) ( d^1 ) ( 1 )</td>
<td>( d^1 ) ( a^1 ) ( 100 )</td>
</tr>
</tbody>
</table>
Parametrization

- The value associated with a particular assignment $a, b$ denotes the affinity between these two variables: the higher the value $\phi_1(a, b)$, the more compatible these two values are.
- For $\phi_1$, if $A$ and $B$ disagree, there is less weight.
- For $\phi_3$, if $C$ and $D$ disagree, there is more weight.
- A factor is not normalized, i.e., the entries are not necessarily in $[0, 1]$. 
The Markov network defines the local interactions between directly related variables.

To define a global model, we need to combine these interactions.

We combine the local models by multiplying them as

\[ P(a, b, c, d) = \phi_1(a, b)\phi_2(b, c)\phi_3(c, d)\phi_4(d, a). \]
However, there is no guarantee that the result of this process is a normalized joint distribution.

Thus, it is normalized as

\[ P(a, b, c, d) = \frac{1}{Z} \phi_1(a, b) \phi_2(b, c) \phi_3(c, d) \phi_4(d, a) \]

where

\[ Z = \sum_{a,b,c,d} \phi_1(a, b) \phi_2(b, c) \phi_3(c, d) \phi_4(d, a). \]

\[ Z \] is known as the partition function.
Table 2: Joint distribution for the misconception example.

<table>
<thead>
<tr>
<th>Assignment</th>
<th>Unnormalized</th>
<th>Normalized</th>
</tr>
</thead>
<tbody>
<tr>
<td>$a^0 b^0 c^0 d^0$</td>
<td>300,000</td>
<td>0.04</td>
</tr>
<tr>
<td>$a^0 b^0 c^0 d^1$</td>
<td>300,000</td>
<td>0.04</td>
</tr>
<tr>
<td>$a^0 b^0 c^1 d^0$</td>
<td>300,000</td>
<td>0.04</td>
</tr>
<tr>
<td>$a^0 b^0 c^1 d^1$</td>
<td>30</td>
<td>$4.110^{-6}$</td>
</tr>
<tr>
<td>$a^0 b^1 c^0 d^0$</td>
<td>500</td>
<td>$6.910^{-5}$</td>
</tr>
<tr>
<td>$a^0 b^1 c^0 d^1$</td>
<td>500</td>
<td>$6.910^{-5}$</td>
</tr>
<tr>
<td>$a^0 b^1 c^1 d^0$</td>
<td>5,000,000</td>
<td>0.69</td>
</tr>
<tr>
<td>$a^0 b^1 c^1 d^1$</td>
<td>500</td>
<td>$6.910^{-5}$</td>
</tr>
<tr>
<td>$a^1 b^0 c^0 d^0$</td>
<td>100</td>
<td>$1.410^{-5}$</td>
</tr>
<tr>
<td>$a^1 b^0 c^0 d^1$</td>
<td>1,000,000</td>
<td>0.14</td>
</tr>
<tr>
<td>$a^1 b^0 c^1 d^0$</td>
<td>100</td>
<td>$1.410^{-5}$</td>
</tr>
<tr>
<td>$a^1 b^0 c^1 d^1$</td>
<td>100</td>
<td>$1.410^{-5}$</td>
</tr>
<tr>
<td>$a^1 b^1 c^0 d^0$</td>
<td>10</td>
<td>$1.410^{-6}$</td>
</tr>
<tr>
<td>$a^1 b^1 c^0 d^1$</td>
<td>100,000</td>
<td>0.014</td>
</tr>
<tr>
<td>$a^1 b^1 c^1 d^0$</td>
<td>100,000</td>
<td>0.014</td>
</tr>
<tr>
<td>$a^1 b^1 c^1 d^1$</td>
<td>100,000</td>
<td>0.014</td>
</tr>
</tbody>
</table>
Parametrization

- There is a tight connection between the factorization of the distribution and its independence properties.
- For example, $P \models (X \perp Y | Z)$ if and only if we can write $P$ in the form $P(\mathcal{X}) = \phi_1(X, Z)\phi_2(Y, Z)$.
- From the example in Figure 2,

$$P(A, B, C, D) = \frac{1}{Z} \phi_1(A, B)\phi_2(B, C)\phi_3(C, D)\phi_4(D, A),$$

we can infer that

$$P \models A \perp C | \{B, D\},$$

$$P \models B \perp D | \{A, C\}.$$
Parametrization

- Factors do not correspond to either probabilities or to conditional probabilities.
- It is harder to estimate them from data.
- One idea for parametrization could be to associate parameters directly with the edges in the graph.
- This is not sufficient to parametrize a full distribution.
A more general representation can be obtained by allowing factors over arbitrary subsets of variables.

Let $X$, $Y$, and $Z$ be three disjoint sets of variables, and let $\phi_1(X, Y)$ and $\phi_2(Y, Z)$ be two factors.

We define the factor product $\phi_1 \times \phi_2$ to be a factor $\psi : \text{Val}(X, Y, Z) \mapsto \mathbb{R}$ as follows:

$$\psi(X, Y, Z) = \phi_1(X, Y)\phi_2(Y, Z).$$

The key aspect is the fact that the two factors $\phi_1$ and $\phi_2$ are multiplied in way that matches up the common part $Y$. 

Parametrization
Figure 3: An example of factor product.
Note that the factors are not marginals.

In the misconception model, the marginal over $A, B$ is

\[
\begin{array}{c|c}
  a^0 & b^0 & 0.13 \\
  a^0 & b^1 & 0.69 \\
  a^1 & b^0 & 0.14 \\
  a^1 & b^1 & 0.04 \\
\end{array}
\quad
\begin{array}{c|c}
  a^0 & b^0 & 30 \\
  a^0 & b^1 & 5 \\
  a^1 & b^0 & 1 \\
  a^1 & b^1 & 10 \\
\end{array}
\]

but the factor is

A factor is only one contribution to the overall joint distribution.

The distribution as a whole has to take into consideration the contributions from all of the factors involved.
Gibbs Distributions

- We can use the more general notion of factor product to define an undirected parametrization of a distribution.

- A distribution $P_\Phi$ is a Gibbs distribution parametrized by a set of factors $\Phi = \{\phi_1(D_1), \ldots, \phi_K(D_K)\}$ if it is defined as follows:

$$P_\Phi(X_1, \ldots, X_n) = \frac{1}{Z} \phi_1(D_1) \times \ldots \times \phi_K(D_K)$$

where

$$Z = \sum_{X_1, \ldots, X_n} \phi_1(D_1) \times \ldots \times \phi_K(D_K)$$

is the partition function.

- The $D_i$ are the scopes of the factors.
If our parametrization contains a factor whose scope contains both $X$ and $Y$, we would like the associated Markov network structure $\mathcal{H}$ to contain an edge between $X$ and $Y$.

We say that a distribution $P_\Phi$ with $\Phi = \{\phi_1(D_1), \ldots, \phi_K(D_K)\}$ factorizes over a Markov network $\mathcal{H}$ if each $D_k, k = 1, \ldots, K$, is a complete subgraph of $\mathcal{H}$.

The factors that parametrize a Markov network are often called clique potentials.
We can reduce the number of factors by allowing factors only for \textit{maximal cliques}.

However, the parametrization using maximal clique potentials generally obscures structure that is present in the original set of factors.

\begin{figure}
\centering
\begin{tabular}{ll}
(a) & (b) \\
\includegraphics[width=0.3\textwidth]{clique1.png} & \includegraphics[width=0.3\textwidth]{clique2.png}
\end{tabular}
\caption{The cliques in two simple Markov networks. (a) \{A, B\}, \{B, C\}, \{C, D\}, and \{D, A\}. (b) \{A, B, D\} and \{B, C, D\}.}
\end{figure}
Reduced Markov Networks

- If we observe some values, $\mathbf{U} = \mathbf{u}$, in the factor value table, we can eliminate the entries which are inconsistent with $\mathbf{U} = \mathbf{u}$.

- Let $\mathcal{H}$ be a Markov network over $\mathbf{X}$ and $\mathbf{U} = \mathbf{u}$ a context. The reduced Markov network $\mathcal{H}[\mathbf{u}]$ is a Markov network over the nodes $\mathbf{W} = \mathbf{X} - \mathbf{U}$, where we have an edge $\mathbf{X} \rightarrow \mathbf{Y}$ if there is an edge $\mathbf{X} \rightarrow \mathbf{Y}$ in $\mathcal{H}$. 
Figure 5: A reduced Markov network example. (a) Original set of factors. (b) Reduced to the context $G = g$. (c) Reduced to the context $G = g, S = s$. 
Reduced Markov Networks

- Conditioning on a context $U$ in Markov networks eliminates edges from the graph.
- In a Bayesian network, conditioning on evidence can create new dependencies.
Markov Random Fields:

- Pairwise Markov network.
- They are simple.
- Interactions on edges are an important special case that often arises in practice.
Let $\mathcal{H}$ be a Markov network and let $X_1 \cdots X_k$ be a path in $\mathcal{H}$.

Let $Z \subseteq \mathcal{X}$ be a set of observed variables.

The path $X_1 \cdots X_k$ is active given $Z$ if none of the $X_i$’s, $i = 1, \ldots, k$, is in $Z$.

A set of nodes $Z$ separates $X$ and $Y$ in $\mathcal{H}$, denoted $\text{sep}_\mathcal{H}(X; Y|Z)$, if there is no active path between any node $X \in X$ and $Y \in Y$ given $Z$.

We define the global independencies associated with $\mathcal{H}$ to be

$$\mathcal{I}(\mathcal{H}) = \{(X \perp Y|Z) : \text{sep}_\mathcal{H}(X; Y|Z)\}.$$
Learning Undirected Models

- Like in Bayesian networks, once the joint distribution is generated, any kind of question can be answered using conditional probabilities and marginalization.
- However, a key distinction between Markov networks and Bayesian networks is normalization.
- Markov networks use a global normalization constant called the partition function.
- Bayesian networks involve local normalization within each conditional probability distribution.
The global factor couples all of the parameters across the network, preventing us from decomposing the problem and estimating local groups of parameters separately.

The global parameter coupling has significant computational ramifications.

Even the simple maximum likelihood parameter estimation with complete data cannot be solved in closed form.
Learning Undirected Models

- We generally have to resort to iterative methods such as gradient ascent.
- The good news is that the likelihood objective is concave, so the methods are guaranteed to converge to the global optimum.
- The bad news is that each of the steps in the iterative algorithm requires that we run inference on the network, making even simple parameter estimation a fairly expensive process.