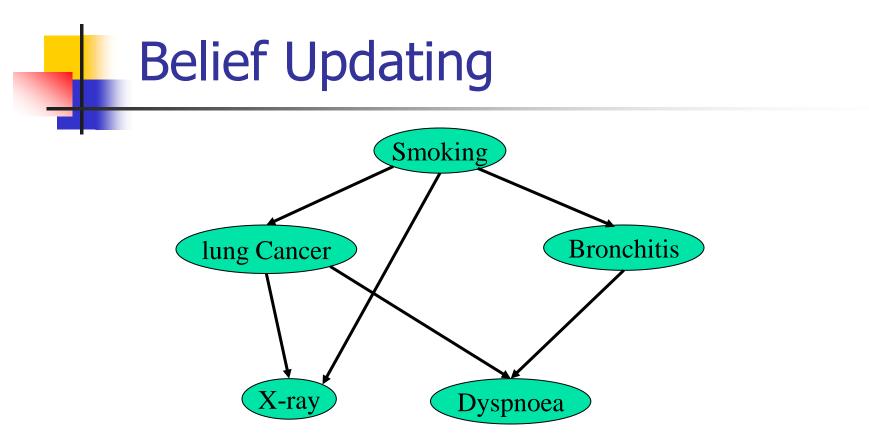
Exact Inference Algorithms Bucket-elimination

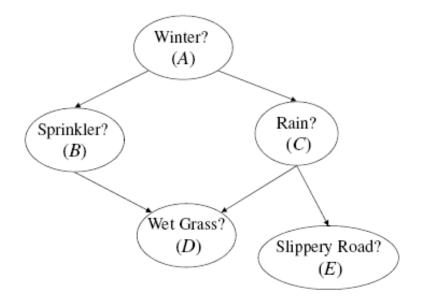
COMPSCI 276, Spring 2011 Class 5: Rina Dechter

(Reading: class notes chapter 4, Darwiche chapter 6)



P (lung cancer=yes | smoking=no, dyspnoea=yes) = ?

A Bayesian Network



Α	Θ_A
true	.6
false	.4

Α	В	$\Theta_{B A}$
true	true	.2
true	false	.8
false	true	.75
false	false	.25

A	С	$\Theta_{C A}$
true	true	.8
true	false	.2
false	true	.1
false	false	.9

В	С	D	$\Theta_{D BC}$
true	true	true	.95
true	true	false	.05
true	false	true	.9
true	false	false	.1
false	true	true	.8
false	true	false	.2
false	false	true	0
false	false	false	1

С	Е	$\Theta_{E C}$
true	true	.7
true	false	.3
false	true	0
false	false	1

Probabilistic Inference Tasks

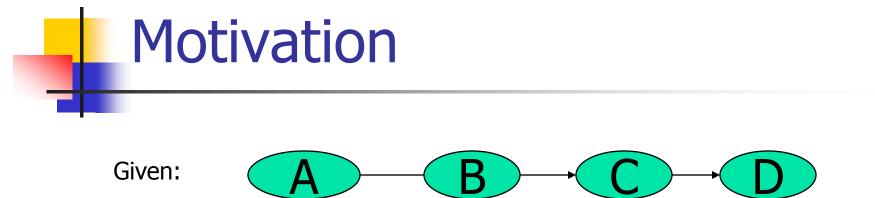
Belief updating: E is a subset {X1,...,Xn}, Y subset X-E, P(Y=y|E=e)
 P(e)? BEL(X_i) = P(X_i = x_i | evidence)

Finding most probable explanation (MPE) $\overline{\mathbf{x}}^* = \underset{\overline{\mathbf{x}}}{\operatorname{argmax}} \mathbf{P}(\overline{\mathbf{x}}, \mathbf{e})$

- Finding maximum a-posteriory hypothesis $(a_1^*,...,a_k^*) = \arg\max_{\overline{a}} \sum_{x/A} P(\overline{x},e)$ $A \subseteq X:$ hypothesis variables
- Finding maximum-expected-utility (MEU) decision $(d_1^*,...,d_k^*) = \arg\max_{d} \sum_{X/D} P(\overline{x}, e) U(\overline{x})$ $D \subseteq X : decision variables$ $U(\overline{x}) : utility function$

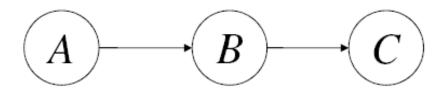
Belief updating is NP-hard

- Each sat formula can be mapped to a Bayesian network query.
- Example: (u,~v,w) and (~u,~w,y) sat?



- How can we compute P(D)?, P(D|A=0)? P(A|D=0)?
- Brute force O(k^4)
- Maybe O(4k^2)

Elimination as a Basis for Inference



	А	В	$\Theta_{B A}$	В	С	$\Theta_{C B}$
$A \Theta_A$	true	true	.9	true	true	.3
true .6	true	false	.1	true	false	.7
false .4	false	true	.2	false	true	.5
	false	false	8	false	false	5

To compute the prior marginal on variable C, Pr(C)

we first eliminate variable A and then variable B

Elimination as a Basis for Inference

- There are two factors that mention variable A, Θ_A and $\Theta_{B|A}$
- We multiply these factors first and then sum out variable A from the resulting factor.
- Multiplying Θ_A and $\Theta_{B|A}$:

A	В	$\Theta_A \Theta_{B A}$
true	true	.54
true	false	.06
false	true	.08
false	false	.32

Summing out variable A:

В	$\sum_{A} \Theta_{A} \Theta_{B A}$
true	.62 = .54 + .08
false	.38 = .06 + .32

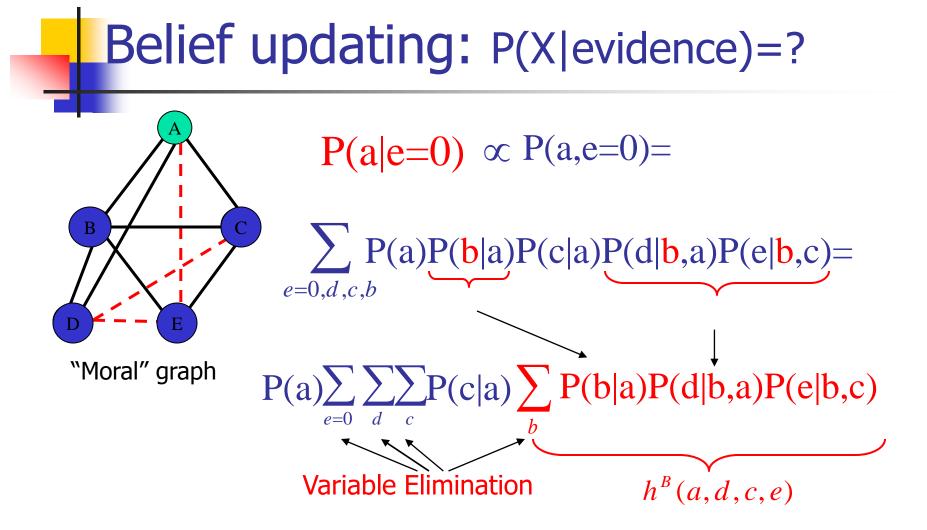
Elimination as a Basis for Inference

- We now have two factors, ∑_A Θ_AΘ_{B|A} and Θ_{C|B}, and we want to eliminate variable B
- Since B appears in both factors, we must multiply them first and then sum out B from the result.
- Multiplying:

В	С	$\Theta_{C B}\sum_{A}\Theta_{A}\Theta_{B A}$
true	true	.186
true	false	.434
false	true	.190
false	false	.190

Summing out:

С	$\sum_{B} \Theta_{C B} \sum_{A} \Theta_{A} \Theta_{B A}$
true	.376
false	.624



Backwards Computation,

Ordering: a, e, d, c, b

$$P(a, e = 0) = P(a) \sum_{e=0} \sum_{d} \sum_{c} P(c|a) \sum_{b} P(b|a)$$

$$P(d|a, b) P(e|b, c)$$

$$P(a) \sum_{e=0} \sum_{d} \sum_{c} P(c|a) \lambda_B(a, d, c, e)$$

$$P(a) \sum_{e=0} \sum_{d} \lambda_C(a, d, e) \leftarrow$$

$$P(a) \sum_{e=0} \lambda_D(a, e)$$

$$P(a) \lambda_D(a, e = 0)$$

The bucket elimination Process:

$$bucket(B) = P(e|b, c), P(d|a, b), P(b|a)$$

$$bucket(C) = P(c|a) || \lambda_B(a, d, c, e)$$

$$bucket(D) = || \lambda_C(a, d, e)$$

$$bucket(E) = e = 0 || \lambda_D(a, e)$$

$$bucket(A) = P(a) || \lambda_D(a, e = 0)$$

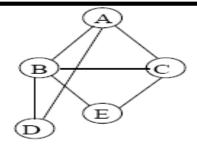


Ordering: a, b, c, d, e $P(a) \sum_{b} P(b|a) \sum_{c} P(c|a) \sum_{d} P(d|b,a) \sum_{e=0} P(e|b,c)$ $= P(a) \sum_{b} P(b|a) \sum_{c} P(c|a) P(e = 0|b,c) \sum_{d} P(d|b,a)$ $= P(a) \sum_{b} P(b|a) \lambda_D(a,b) \sum_{c} P(c|a) P(e = 0|b,c)$ $= P(a) \sum_{b} P(b|a) \lambda_D(a,b) \lambda_C(a,b)$ $= P(a) \lambda_B(a)$

The Bucket elimination process:

bucket(E) = P(e|b,c), e = 0 bucket(D) = P(d|a,b) bucket(C) = P(c|a) bucket(B) = P(b|a)bucket(A) = P(a)

Bucket Elimination and Induced Width



Factors: Sum-Out Operation

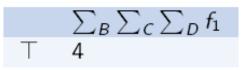
The result of summing out variable X from factor $f(\mathbf{X})$

is another factor over variables $\mathbf{Y} = \mathbf{X} \setminus \{X\}$:

$$\left(\sum_{X} f\right)(\mathbf{y}) \stackrel{def}{=} \sum_{X} f(X, \mathbf{y})$$

В	С	D	f_1
true	true	true	.95
true	true	false	.05
true	false	true	.9
true	false	false	.1
false	true	true	.8
false	true	false	.2
false	false	true	0
false	false	false	1

В	С	$\sum_{D} f_1$
true	true	1
true	false	1
false	true	1
false	false	1



Factors: Sum-Out Operation

The sum-out operation is commutative

$$\sum_{Y} \sum_{X} f = \sum_{X} \sum_{Y} f$$

No need to specify the order in which variables are summed out.

If a factor f is defined over disjoint variables **X** and **Y**

then $\sum_{\mathbf{X}} f$ is said to marginalize variables **X**

If a factor f is defined over disjoint variables **X** and **Y**

then $\sum_{\mathbf{X}} f$ is called the result of projecting f on variables \mathbf{Y}

Factors: Multiplication Operation

В	С	D	f_1
true	true	true	.95
true	true	false	.05
true	false	true	.9
true	false	false	.1
false	true	true	.8
false	true	false	.2
false	false	true	0
false	false	false	1

D	Ε	f_2
true	true	0.448
true	false	0.192
false	true	0.112
false	false	0.248

The result of multiplying the above factors:

В	С	D	Ε	$f_1(B, C, D)f_2(D, E)$		
true	true	true	true	0.4256 = (.95)(.448)		
true	true	true	false	0.1824 = (.95)(.192)		
true	true	false	true	0.0056 = (.05)(.112)		
÷	÷	÷	÷	÷		
false	false	false	false	0.2480 = (1)(.248)	1	1) Q (

The result of multiplying factors $f_1(X)$ and $f_2(Y)$

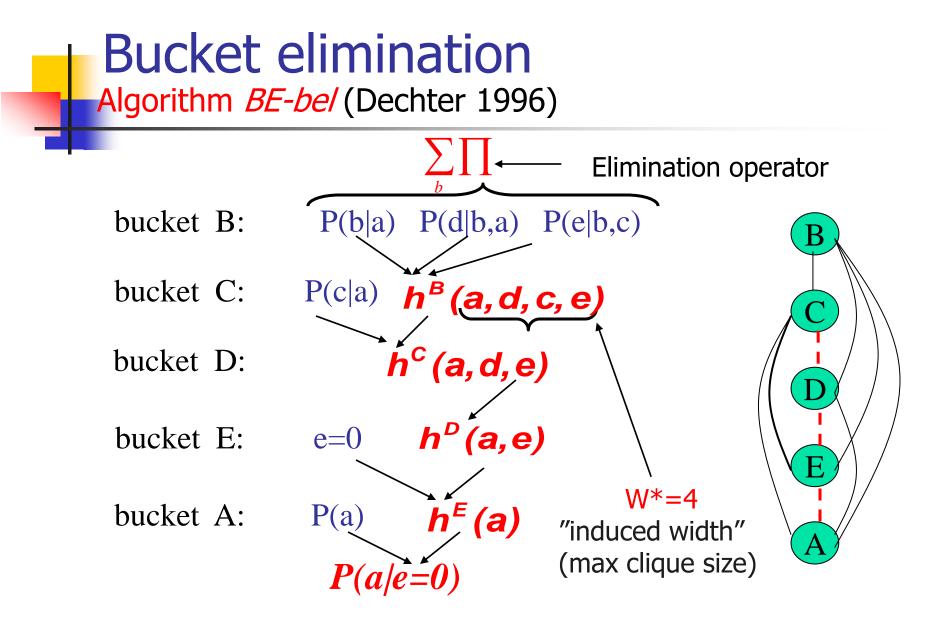
is another factor over variables $\mathbf{Z} = \mathbf{X} \cup \mathbf{Y}$:

$$(f_1f_2)(\mathbf{z}) \stackrel{def}{=} f_1(\mathbf{x})f_2(\mathbf{y}),$$

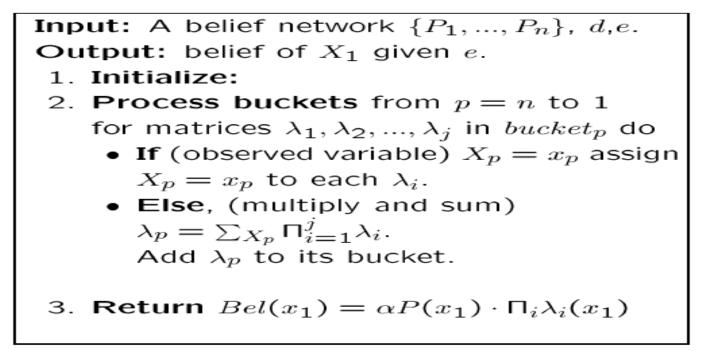
where x and y are compatible with z; that is, $x \sim z$ and $y \sim z$

Factor multiplication is commutative and associative

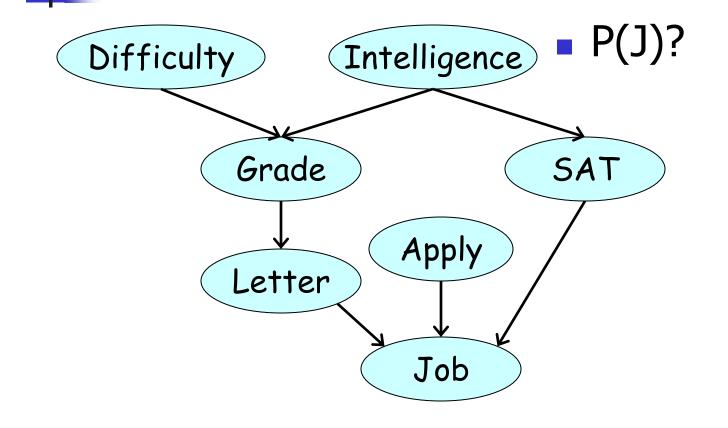
It is meaningful to talk about multiplying a number of factors without specifying the order of this multiplication process.



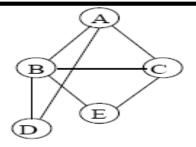


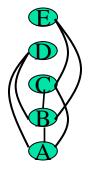


Student Network example

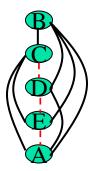


Bucket Elimination and Induced Width





Ordering: a, e, d, c, b bucket(B) = P(e|b, c), P(d|a, b), P(b|a) $bucket(C) = P(c|a) \parallel \lambda_B(a, c, d, e)$ $bucket(D) = \parallel \lambda_C(a, d, e)$ $bucket(E) = e = 0 \parallel \lambda_D(a, c)$ $bucket(A) = P(a) \parallel \lambda_E(a)$

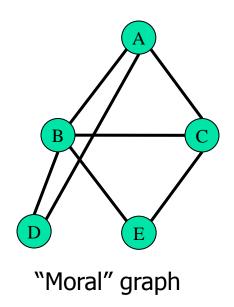


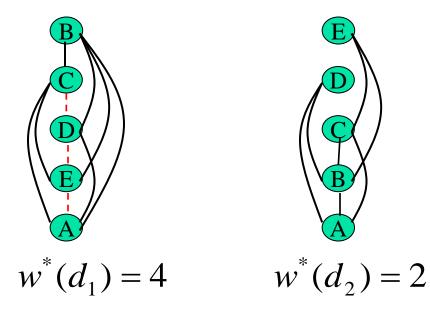
Complexity of elimination

$O(n \exp(w^*(d)))$

 $w^*(d)$ – the induced width of moral graph along ordering d

The effect of the ordering:





Complexity of bucket elimination

Theorem

Given a belief network having n variables, observations e, the complexity of **BE-BEL**

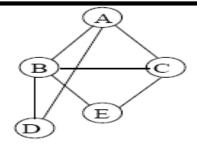
along d, is time and space

 $O(n \cdot exp(w * (d)))$

where w * (d) is the induced width of the moral graph whose edges connecting evidence to earlier nodes, were deleted.

More accurately: $O(r \exp(w^*(d)))$ where r is the number of cpts. For Bayesian networks r=n. For Markov networks?

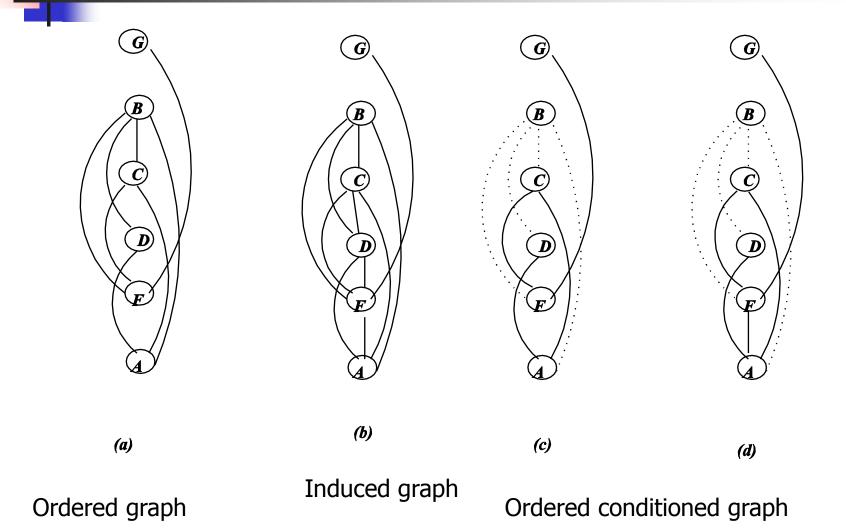
Handling Observations



Observing b = 1

Ordering: a, e, d, c, b bucket(B) = P(e|b, c), P(d|a, b), P(b|a), b = 1 bucket(C) = P(c|a), || P(e|b = 1, c) bucket(D) = || P(d|a, b = 1) $bucket(E) = e = 0 || \lambda_C(e, a)$ $bucket(A) = P(a), || P(b = 1|a) \lambda_D(a), \lambda_E(e, a)$

The impact of observations





Buckets that sum to 1 are irrelevant. Identification: no evidence, no new functions.

Recursive recognition : (bel(a|e))

bucket(E) = P(e|b,c), e = 0 bucket(D) = P(d|a,b),...skipable bucket bucket(C) = P(c|a) bucket(B) = P(b|a)bucket(A) = P(a)

Complexity: Use induced width in moral graph without irrelevant nodes, then update for evidence arcs.

Use the ancestral graph only

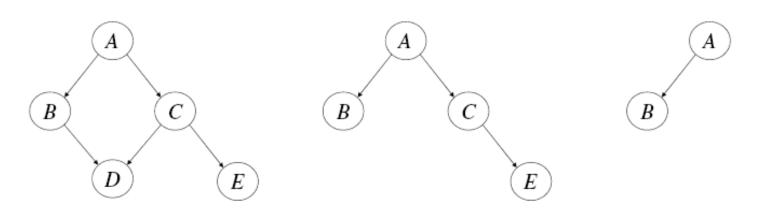
Given a Bayesian network $\mathcal N$ and query $(\mathbf Q, \mathbf e)$

one can remove any leaf node (with its CPT) from the network as long as it does not belong to variables $\mathbf{Q} \cup \mathbf{E}$, yet not affect the ability of the network to answer the query correctly.

If $\mathcal{N}' = \text{pruneNodes}(\mathcal{N}, \mathbf{Q} \cup \mathbf{E})$

then $Pr(\mathbf{Q}, \mathbf{e}) = Pr'(\mathbf{Q}, \mathbf{e})$, where Pr and Pr' are the probability distributions induced by networks \mathcal{N} and \mathcal{N}' , respectively.

Pruning Nodes: Example



network structure joint on B, E joint on B

Pruning Edges

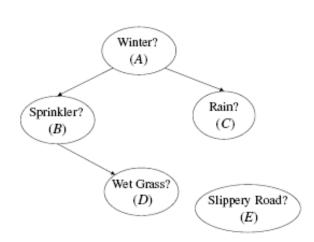
For each edge $U \rightarrow X$ which originates from a node U in **E**

- **1** Remove the edge $U \rightarrow X$ from the network.
- ② Replace the CPT Θ_{X|U} for node X by a smaller CPT, which is obtained from Θ_{X|U} by assuming the value u of parent U given in evidence e. This new CPT corresponds to ∑_U Θ^u_{X|U}

If $\mathcal{N}' = \text{pruneEdges}(\mathcal{N}, \mathbf{e})$

then $Pr(\mathbf{Q}, \mathbf{e}) = Pr'(\mathbf{Q}, \mathbf{e})$, where Pr and Pr' are the probability distributions induced by networks \mathcal{N} and \mathcal{N}' , respectively.

A	В	$\Theta_{B A}$
true	true	.2
true	false	.8
false	true	.75
false	false	.25

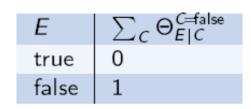


∽ ⊂false

A	С	$\Theta_{C A}$
true	true	.8
true	false	.2
false	true	.1
false	false	.9

А	Θ_A
true	.6
false	.4

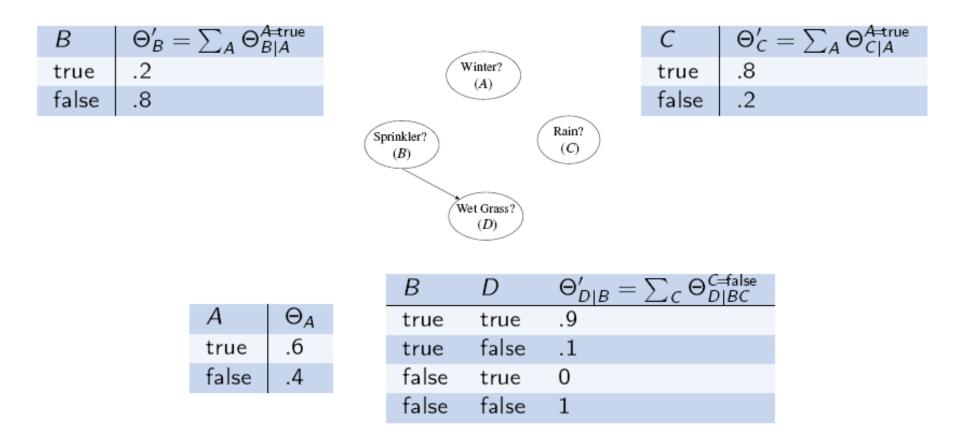
В	D	$\sum_{C} \Theta_{D BC}$
true	true	.9
true	false	.1
false	true	0
false	false	1



Evidence \mathbf{e} : C = false

◆□> ◆□> ◆□> ◆□> ◆□> □ ○ ○ ○ ○

Pruning Nodes and Edges: Example



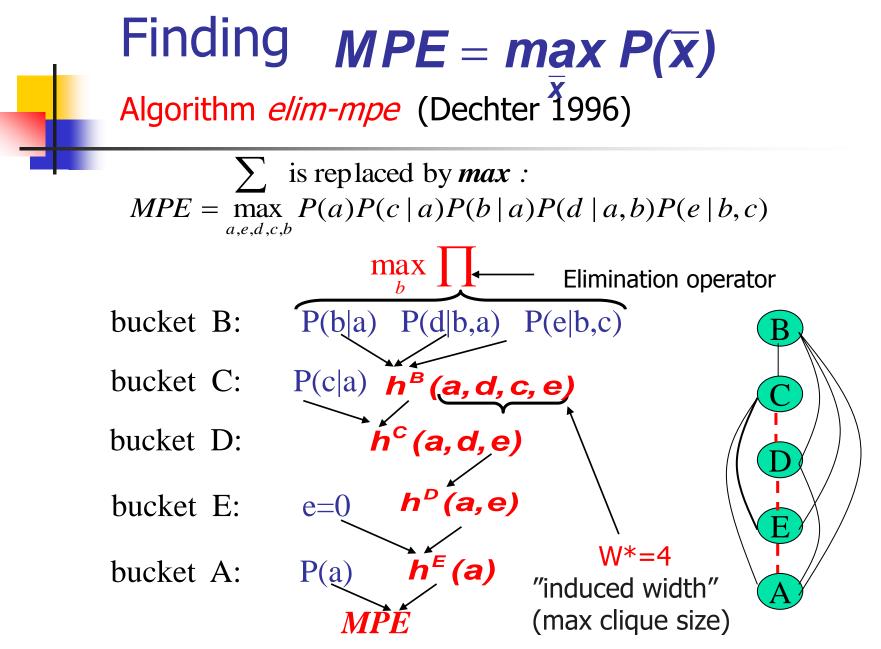
Query $\mathbf{Q} = \{D\}$ and $\mathbf{e} : A =$ true, C = false

Probabilistic Inference Tasks

Belief updating:

 $BEL(X_i) = P(X_i = x_i | evidence)$

- Finding most probable explanation (MPE)
 x
 x
 x
 = argmax P(x,e)
 x
- Finding maximum a-posteriory hypothesis $(a_1^*,...,a_k^*) = \arg\max_{\overline{a}} \sum_{X/A} P(\overline{x},e)$ $A \subseteq X:$ hypothesis variables
- Finding maximum-expected-utility (MEU) decision $(d_1^*,...,d_k^*) = \arg\max_{\overline{d}} \sum_{X/D} P(\overline{x}, e) U(\overline{x})$ $D \subseteq X : decision variables$ $U(\overline{x}) : utility function$



Generating the MPE-tuple

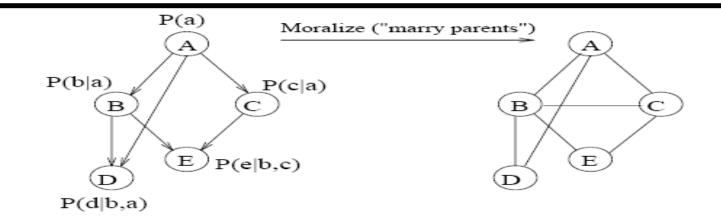
- 5. b' = arg max P(b | a')× × P(d' | b, a')× P(e' | b, c')
- 4. c' = arg max P(c | a')×
 × h^B(a', d^c, c, e')
- **3.** $d' = \arg \max_{d} h^{c}(a', d, e')$
- **2. e'** = **0**

- B: P(b|a) P(d|b,a) P(e|b,c)
- C: P(c|a) $h^{B}(a, d, c, e)$
- D: $h^c(a, d, e)$
- E: e=0 $h^{D}(a,e)$
- 1. $a' = arg max P(a) \cdot h^{E}(a)$ A: P(a) $h^{E}(a)$

Return (a',b',c',d',e')

Finding the MPE

(An optimization task)



Ordering: a, b, c, d, e $m = \max_{a,b,c,d,e=0} P(a,b,c,d,e) =$ $= \max_a P(a) \max_b P(b|a) \max_c P(c|a) \max_d P(d|b,a)$ $\max_{e=0} P(e|b,c)$

Ordering: a, e, d, c, b $m = \max_{a,e=0,d,c,b} P(a,b,c,d,e)$ $m = \max_a P(a) \max_e \max_d \cdot$ $\max_c P(c|a) \max_b P(b|a)P(d|a,b)P(e|b,c)$

Algorithm **BE-MPE**

Algorithm BE-mpe

Input: A belief network $\mathcal{B} = \langle X, D, G, \mathcal{P} \rangle$, where $\mathcal{P} = \{P_1, ..., P_n\}$; an ordering of the variables, $d = X_1, ..., X_n$; observations *e*.

Output: The most probable assignment.

1. Initialize: Generate an ordered partition of the conditional probability matrices, $bucket_1, \ldots, bucket_n$, where $bucket_i$ contains all matrices whose highest variable is X_i . Put each observed variable in its bucket. Let S_1, \ldots, S_j be the subset of variables in the processed bucket on which matrices (new or old) are defined.

2. Backward: For $p \leftarrow n$ downto 1, do

for all the matrices $h_1, h_2, ..., h_j$ in $bucket_p$, do

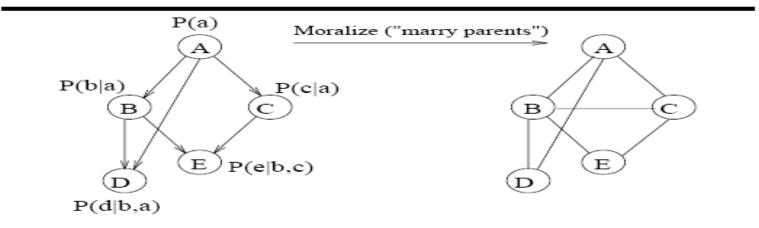
- If (observed variable) bucket_p contains X_p = x_p, assign X_p = x_p to each h_i and put each in appropriate bucket.
- else, $U_p \leftarrow \bigcup_{i=1}^j S_i \{X_p\}$. Generate functions $h_p = \max_{X_p} \prod_{i=1}^j h_i$ and $x_p^o = \arg\max_{X_p} h_p$. Add h_p to bucket of largest-index variable in U_p .

 Forward: The mpe value is obtained by maximizing over X₁the product in *bucket*₁.

An mpe tuple is obtained by assigning values in the ordering d consulting recorded functions in each bucket as follows. Given the assignment $x = (x_1, ..., x_{i-1})$ choose $x_i = x_i^o(x)$ $(x_i^o$ is in

 $bucket_i$, or Choose $x_i = argmax_{X_i} \prod_{\{h_i \in bucket_i \mid x = (x_1, \dots, x_{i-1})\}} h_j$

(An optimization task)



Variables A and B are the hypothesis variables. **Ordering:** a, b, c, d, e $max_{a,b}P(a, b, e = 0) = max_{a,b}\sum_{c,d,e=0} P(a, b, c, d, e)$ $= max_a P(a) max_b P(b|a) \sum_c P(c|a) \sum_d P(d|b, a)$ $\sum_{e=0} P(e|b, c)$

Ordering: a, e, d, c, b illegal ordering $\max_{a,b} P(a, e, e = 0) = \max_{a,b} \sum_{P} (a, b, c, d, e)$ $\max_{a,b} P(a, b, e = 0) = \max_{a} P(a) \max_{b} P(b|a) \sum_{d} \cdots$ $\max_{c} P(c|a) P(d|a, b) P(e = 0|b, c)$

Algorithm BE-MAP

Variable ordering: Restricted: Max buckets should Be processed after sum buckets

Algorithm BE-map

Input: A Bayesian network $\mathcal{P} = \langle X, D, P_G, \Pi \rangle P = \{P_1, ..., P_n\};$ a subset of hypothesis variables $A = \{A_1, ..., A_k\}$; an ordering of the variables, d, in which the A's are first in the ordering; observations e.

Output: A most probable assignment A = a.

1. Initialize: Generate an ordered partition of the conditional probability matrices, $bucket_1, \ldots, bucket_n$, where $bucket_i$ contains all matrices whose highest variable is X_i .

2. Backwards For $p \leftarrow n$ downto 1, do for all the matrices $\beta_1, \beta_2, ..., \beta_j$ in $bucket_p$, do

- If (observed variable) $bucket_p$ contains the observation $X_p = x_p$, assign $X_p = x_p$ to each β_i and put each in appropriate bucket.
- else, $U_p \leftarrow \bigcup_{i=1}^{j} S_i \{X_p\}$. If X_p is not in A, then $\beta_p = \sum_{X_p} \prod_{i=1}^{j} \beta_i$; else, $X_p \in A$, and $\beta_p = \max_{X_p} \prod_{i=1}^{j} \beta_i$ and $a^0 = \operatorname{argmax}_{X_p} \beta_p$. Add β_p to the bucket of the largest-index variable in U_p .

3. Forward: Assign values, in the ordering $d = A_1, ..., A_k$, using the information recorded in each bucket.

Complexity of bucket elimination

Theorem

Given a belief network having n variables, observations e, the complexity of elim-mpe, elimbel, elim-map along d, is time and space

 $O(n \cdot exp(w * (d)))$

where w * (d) is the induced width of the moral graph whose edges connecting evidence to earlier nodes, were deleted.

More accurately: $O(r \exp(w^*(d)))$ where r is the number of cpts. For Bayesian networks r=n. For Markov networks?

Finding small induced-width

- NP-complete
- A tree has induced-width of ?
- Greedy algorithms:
 - Min width
 - Min induced-width
 - Max-cardinality
 - Fill-in (thought as the best)
 - See anytime min-width (Gogate and Dechter)

Min-width ordering

MIN-WIDTH (MW)

input: a graph $G = (V, E), V = \{v_1, ..., v_n\}$ output: A min-width ordering of the nodes $d = (v_1, ..., v_n)$. 1. for j = n to 1 by -1 do 2. $r \leftarrow$ a node in G with smallest degree. 3. put r in position j and $G \leftarrow G - r$. (Delete from V node r and from E all its adjacent edges)

4. endfor

Proposition: algorithm min-width finds a min-width ordering of a graph

Greedy orderings heuristics

min-induced-width (miw)

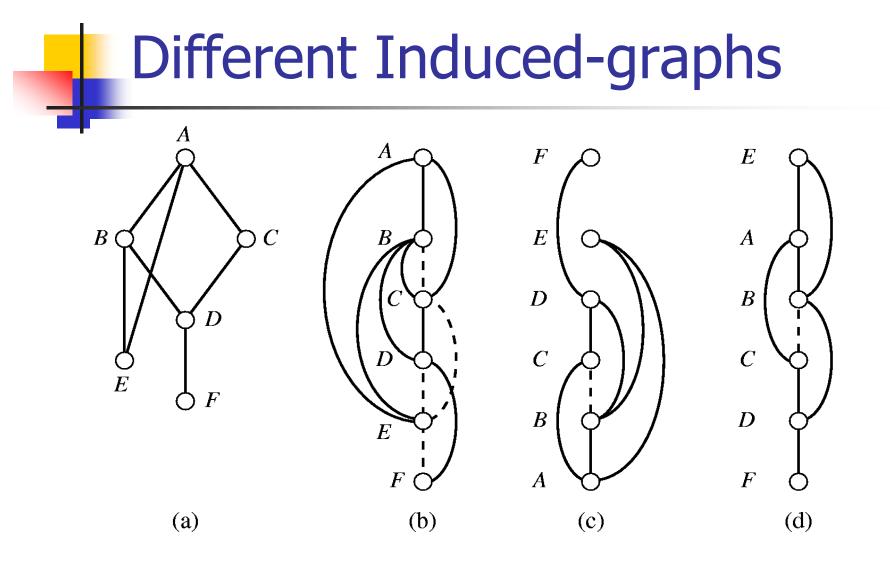
input: a graph G = (V;E), $V = \{1; ...; vn\}$ output: An ordering of the nodes d = (v1; ...; vn). 1. for j = n to 1 by -1 do 2. $r \leftarrow a$ node in V with smallest degree. 3. put r in position j. 4. connect r's neighbors: $E \leftarrow E$ union $\{(vi; vj)| (vi; r) \text{ in } E; (vj; r) 2 \text{ in } E\}$, 5. remove r from the resulting graph: $V \leftarrow V - \{r\}$.

min-fill (min-fill)

input: a graph G = (V;E), $V = \{v1; ...; vn\}$ output: An ordering of the nodes d = (v1; ...; vn). **Theorem:** A graph is a tree iff it has both width and induced-width of 1.

1. for j = n to 1 by -1 do

- 2. $r \leftarrow a$ node in V with smallest fill edges for his parents.
- 3. put *r in position j.*
- 4. connect r's neighbors: $E \leftarrow E$ union $\{(vi; vj) | (vi; r) | 2 E; (vj; r) in E\}$,
- 5. remove *r* from the resulting graph: $V \leftarrow V \{r\}$.



Min-induced-width

MIN-INDUCED-WIDTH (MIW) input: a graph $G = (V, E), V = \{v_1, ..., v_n\}$ output: An ordering of the nodes $d = (v_1, ..., v_n)$. 1. for j = n to 1 by -1 do 2. $r \leftarrow a$ node in V with smallest degree. 3. put r in position j. 4. connect r's neighbors: $E \leftarrow E \cup \{(v_i, v_j) | (v_i, r) \in E, (v_j, r) \in E\},$ 5. remove r from the resulting graph: $V \leftarrow V - \{r\}.$

Figure 4.3: The min-induced-width (MIW) procedure

Min-fill algorithm

- Prefers a node who add the least number of fill-in arcs.
- Empirically, fill-in is the best among the greedy algorithms (MW,MIW,MF,MC)

Chordal graphs and Maxcardinality ordering

- A graph is chordal if every cycle of length at least 4 has a chord
- Finding w* over chordal graph is easy using the max-cardinality ordering
- If G* is an induced graph it is chordal chord
- K-trees are special chordal graphs (A graph is a k-tree if all its max-clique are of size k+1, created recursively by connection a new node to k earlier nodes in a cliques
- Finding the max-clique in chordal graphs is easy (just enumerate all cliques in a max-cardinality ordering

Max-cardinality ordering

MAX-CARDINALITY (MC)

input: a graph $G = (V, E), V = \{v_1, ..., v_n\}$ **output:** An ordering of the nodes $d = (v_1, ..., v_n)$.

1. Place an arbitrary node in position 0.

2. for
$$j = 1$$
 to n do

3. $r \leftarrow$ a node in G that is connected to a largest subset of nodes in positions 1 to j - 1, breaking ties arbitrarily.

4. endfor

Figure 4.5 The max-cardinality (MC) ordering procedure.