Graphical Models

Markov Chain Monte Carlo Inference

Siamak Ravanbakhsh

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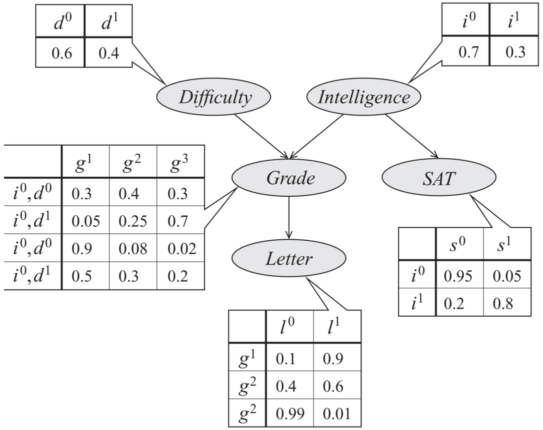
Learning objectives

- Markov chains
- the idea behind Markov Chain Monte Carlo (MCMC)
- two important examples:
  - Gibbs sampling
  - Metropolis-Hastings algorithm

Problem with likelihood weighting

Recap

- use a topological ordering
- sample conditioned on the parents
- if observed:
  - keep the observed value
  - update the weight



d^0	d^1
0.6	0.4

i^0	i^1
0.7	0.3

	g^1	g^2	g^3
i^0,d^0	0.3	0.4	0.3
i^0,d^1	0.05	0.25	0.7
i^0,d^0	0.9	0.08	0.02
i^0,d^1	0.5	0.3	0.2

	s^0	s^1
i^0	0.95	0.05
i^1	0.2	0.8

	l^0	l^1
g^1	0.1	0.9
g^2	0.4	0.6
g^2	0.99	0.01

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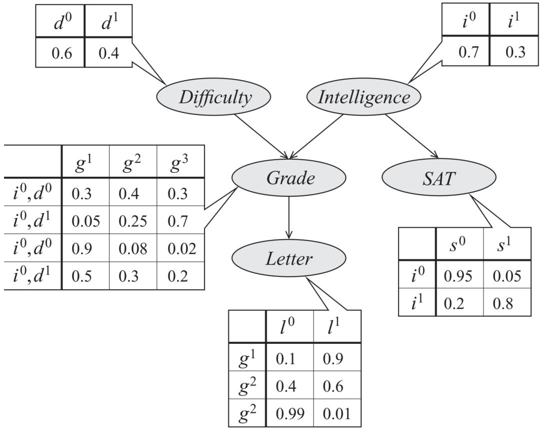

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Issues

- observing the child does not affect the parent's assignment
- only applies to Bayes-nets

Gibbs sampling

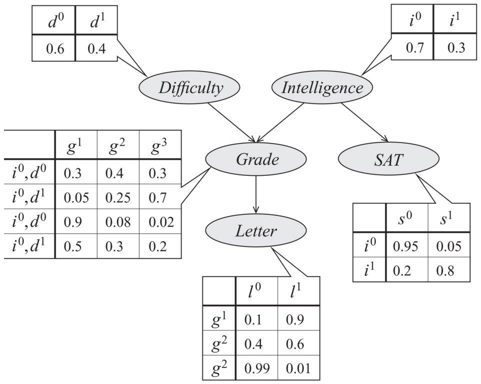
Idea

- iteratively sample each var. condition on its Markov blanket

$$X_i \sim p(x_i \mid X_{MB(i)})$$

- if X_i is observed: keep the observed value

- after many Gibbs sampling iterations $X \sim P$



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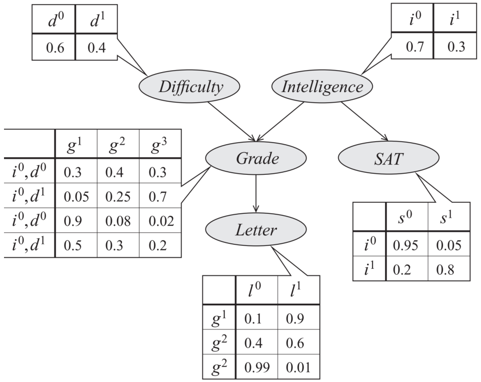
equivalent to

  - first simplifying the model by removing observed vars
  - sampling from the simplified Gibbs dist.

- after many Gibbs sampling iterations $X \sim P$

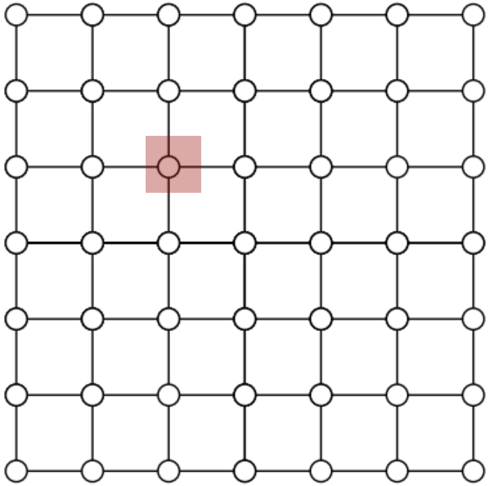


Example: Ising model

recall the Ising model:

$$p(x) \propto \exp(\sum_i x_i h_i + \sum_{i,j \in \mathcal{E}} x_i x_j J_{i,j})$$

$$x_i \in \{-1, +1\}$$



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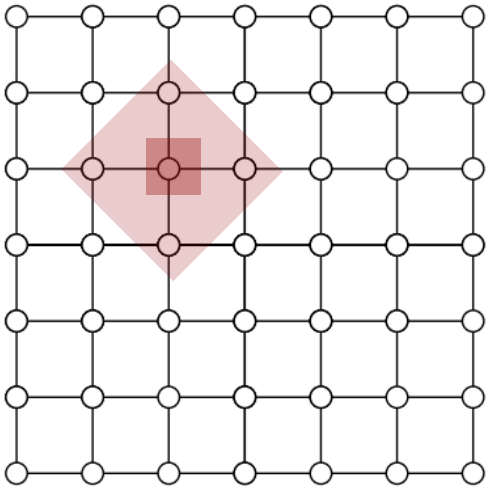

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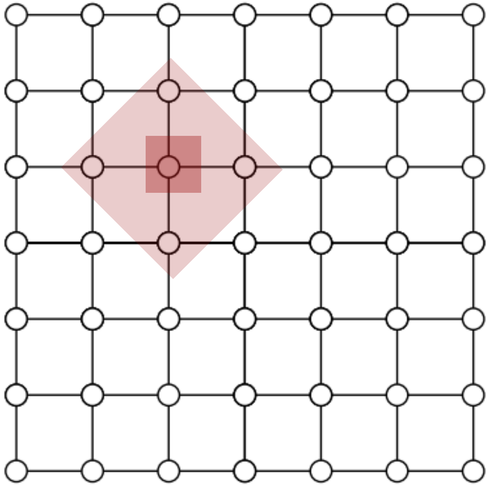

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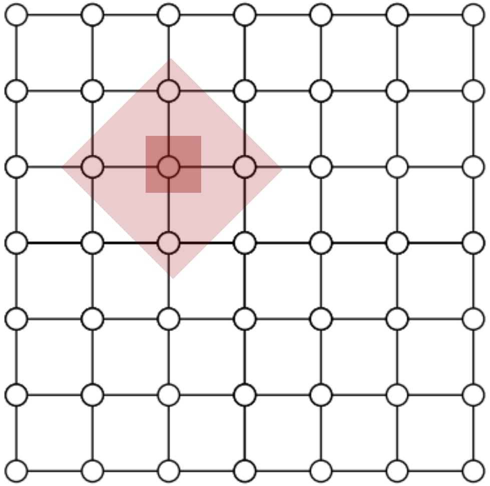

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compare with mean-field

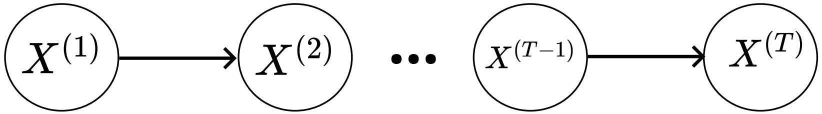
$$\sigma(2h_i + 2\sum_{j \in Mb(i)} J_{i,j} \mu_j)$$

Markov Chain

a sequence of random variables with Markov property

$$P(X^{(t)}|X^{(1)},\ldots,X^{(t-1)}) = P(X^{(t)}|X^{(t-1)})$$

its graphical model



many applications:

- language modeling: X is a word or a character
- physics: with correct choice of X, the world is Markov

Transition model

we assume a homogeneous chain: $P(X^{(t)}|X^{(t-1)}) = P(X^{(t+1)}|X^{(t)}) \quad \forall t$

cond. probabilities remain the same across time-steps

notation: conditional probability $P(X^{(t)} = x|X^{(t-1)} = x') = T(x, x')$

is called the **transition model**

think of this as a matrix T

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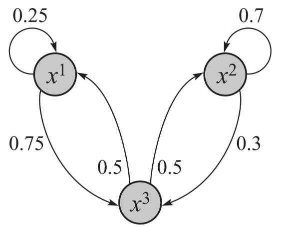
state-transition diagram



its transition matrix

$$T = \begin{bmatrix} .25 & 0 & .75 \\ 0 & .7 & .3 \\ .5 & .5 & 0 \end{bmatrix}$$

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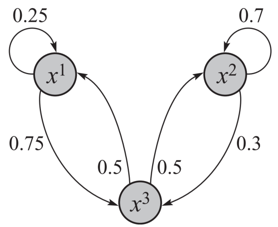

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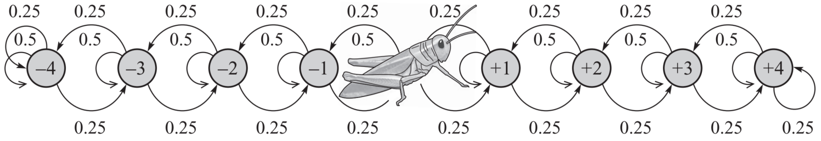
evolving the distribution $P(X^{(t+1)} = x) = \sum_{x' \in Val(X)} P(X^{(t)} = x')T(x', x)$

Markov Chain Monte Carlo (MCMC)

Example state-transition diagram for grasshopper random walk



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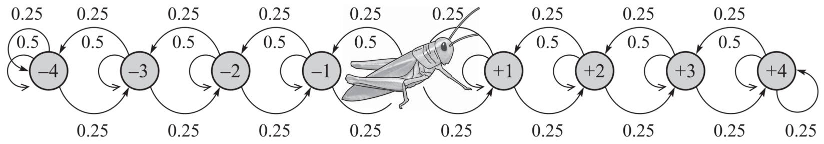

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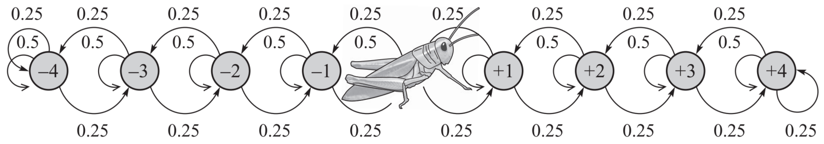

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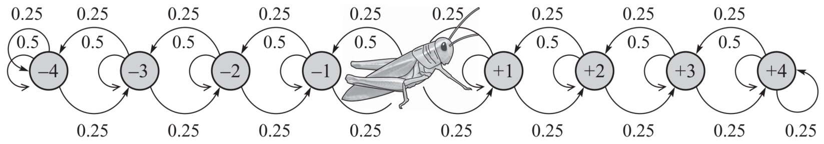

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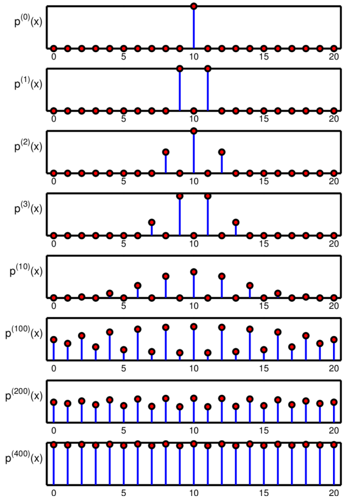

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(mixing image: Murphy's book)

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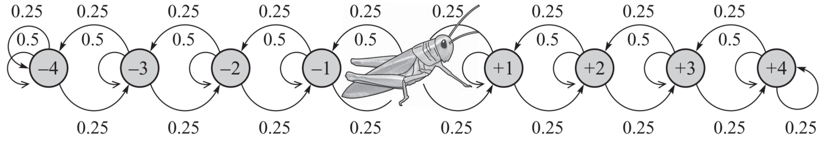

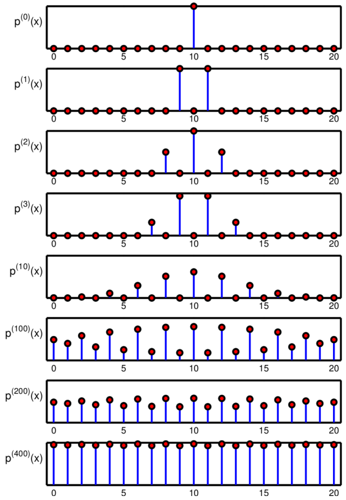

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MCMC generalize this idea beyond uniform dist.

- we want to sample from P^*
- pick the transition model such that $P^\infty(X)=P^*(X)$

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Stationary distribution

given a transition model $T(x, x')$ if the chain converges:

global balance equation $P^{(t)}(x) \approx P^{(t+1)}(x) = \sum_{x'} P^{(t)}(x')T(x', x)$

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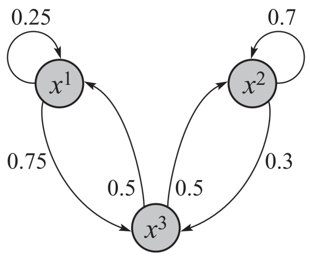

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Stationary distribution as an eigenvector

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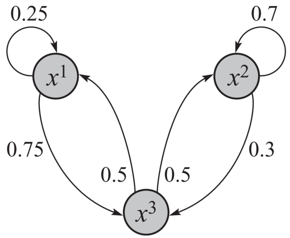

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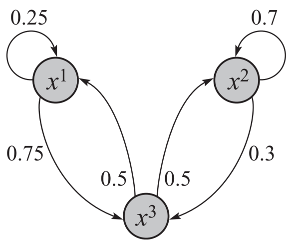

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viewing $T(.,.)$ as a matrix and $P^t(x)$ as a vector

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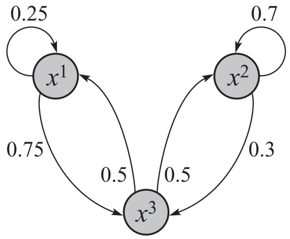

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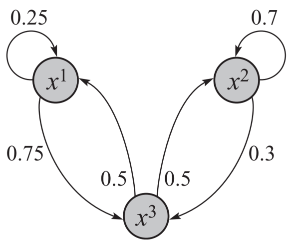

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- π is an eigenvector of $T^\top$ with eigenvalue 1 (produce it using the power method)

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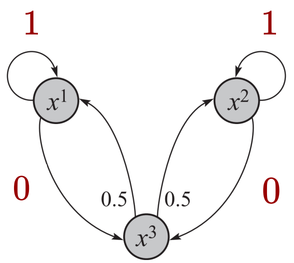
Stationary distribution: existance & uniquness

irreducible

- we should be able to reach any x' from any x
- otherwise, π is not unique



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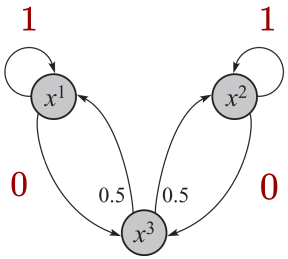

aperiodic

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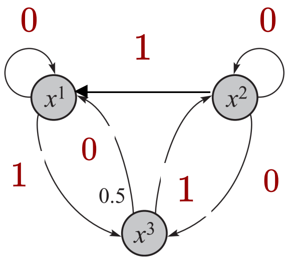

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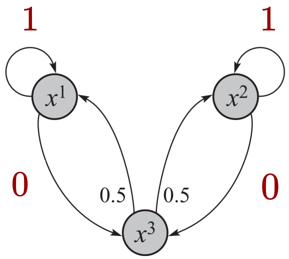

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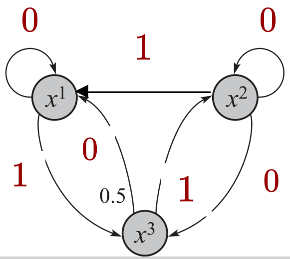

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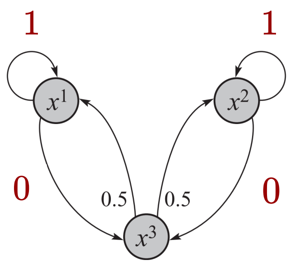

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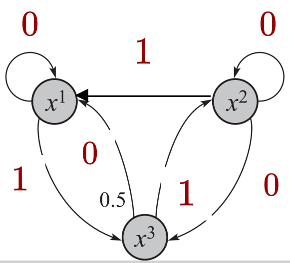

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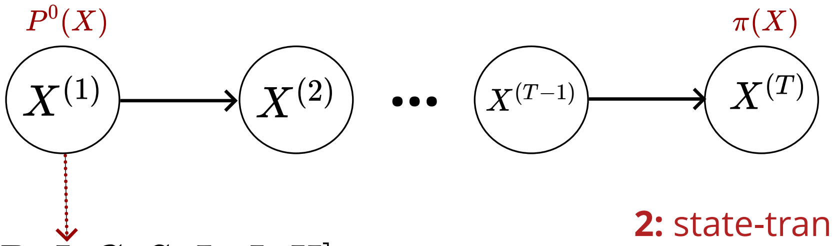
regular chain a sufficient condition: there exists a K, such that the probability of reaching any destination from any source in K steps is positive (applies to discrete & continuous domains)

MCMC in graphical models

distinguishing the *"graphical models"* involved



1: the Markov chain

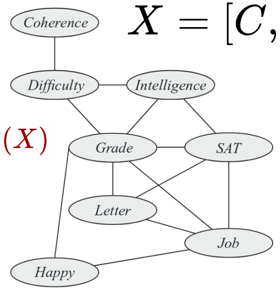
2: state-transition diagram (not shown)

that has exponentially many nodes

$$\#nodes = |Val(X)|$$

$$X = [C, D, I, G, S, L, J, H]$$

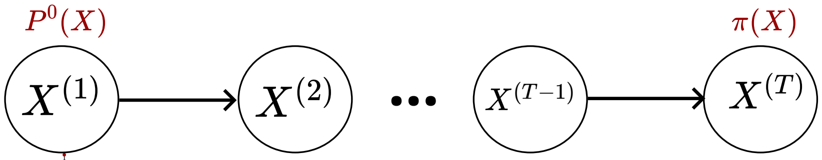
$P^*(X)$



3: the graphical model, from which we want to sample $P^*(X)$

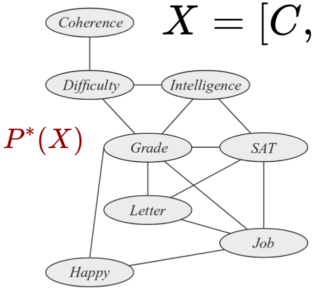
MCMC in graphical models

distinguishing the *"graphical models"* involved



1: the Markov chain

$X = [C, D, I, G, S, L, J, H]$



3: the graphical model, from which we want to sample $P^*(X)$

2: state-transition diagram (not shown) that has exponentially many nodes

$\#nodes = |Val(X)|$

objective: design the Markov chain transition so that $\pi(X) = P^*(X)$

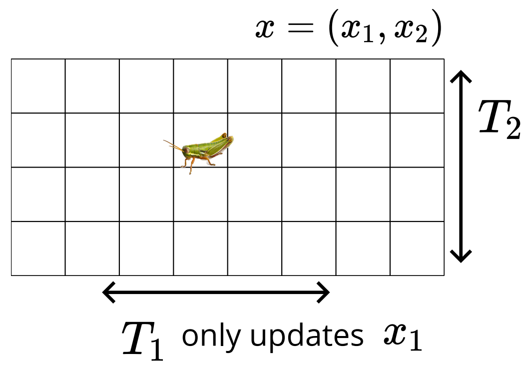
Multiple transition models

idea

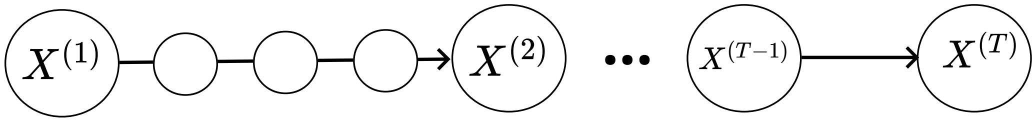
aka, **kernels**

have multiple transition models $T_1(x, x'), T_2(x, x'), \ldots, T_n(x, x')$

each making local changes to x



using a single kernel we may not be able to visit all the states while their combination is "ergodic"



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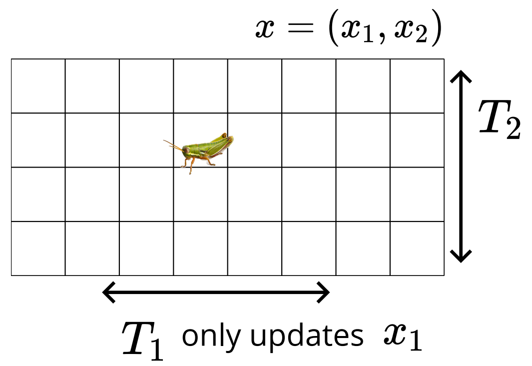

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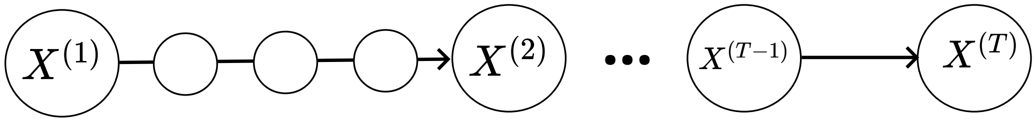
if $\pi(X=x) = \sum_{x' \in Val(X)} \pi(X=x') T_k(x,x') \quad \forall k$

then we can combine the kernels:

- mixing them $T(x,x') = \sum_k p(k) T_k(x,x')$
- cycling them $T(x,x') = \int_{x^{[1]},x^{[2]},\dots,x^{[n]}} T_1(x,x^{[1]}) T_2(x^{[1]},x^{[2]}), \dots T_n(x^{[n-1]},x') \mathrm{d}x^{[1]} \mathrm{d}x^{[2]} \dots \mathrm{d}x^{[n]}$

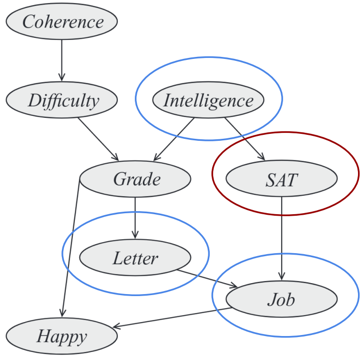


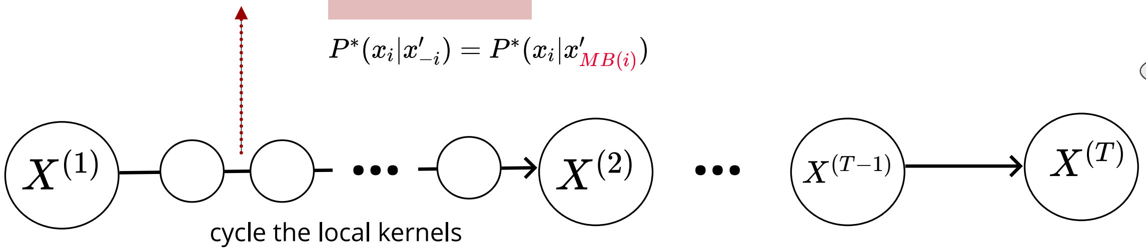
Revisiting Gibbs sampling

one kernel for each variable
perform local, conditional updates

$$T_i(x, x') = P^*(x_i | x'_{-i}) \mathbb{I}(x_{-i} = x'_{-i})$$

$$P^*(x_i | x'_{-i}) = P^*(x_i | x'_{MB(i)})$$





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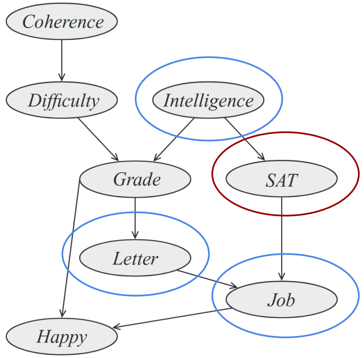

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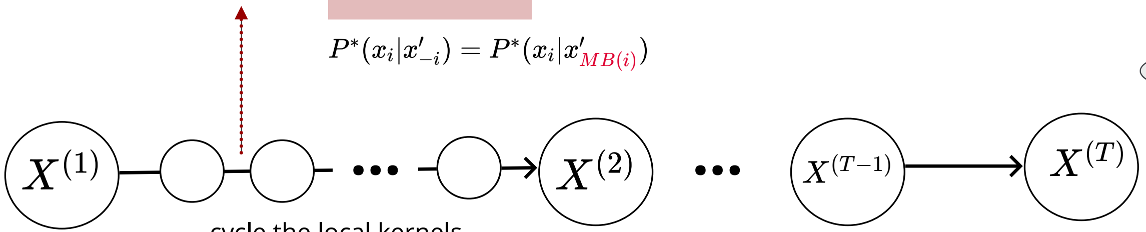


cycle the local kernels

$\pi(X) = P^*(X)$ is the stationary dist. for this Markov chain

if $P^*(x) > 0 \quad \forall x$ then this chain is regular

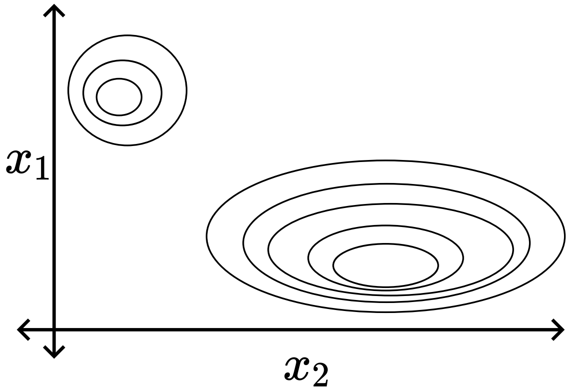
i.e., converges to its unique stationary dist.

Block Gibbs sampling

local moves can get stuck in modes of $P^*(X)$

updates using $P(x_1 \mid x_2), P(x_2|x_1)$ will have problem

exploring these modes



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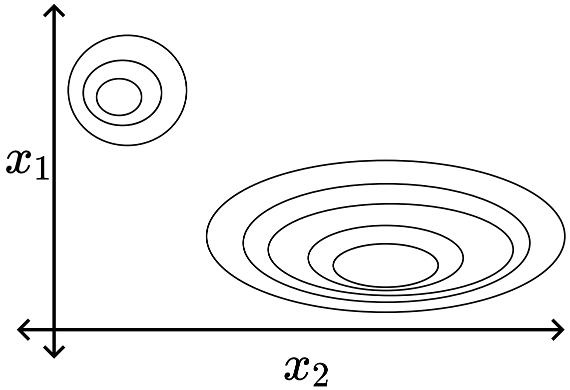

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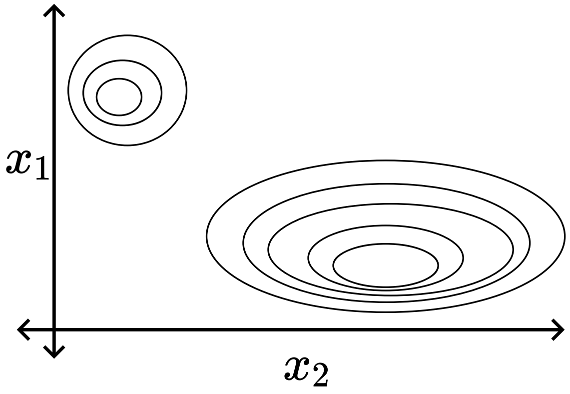

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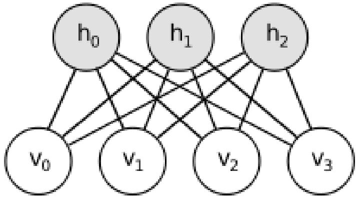

Restricted Boltzmann Machine (RBM)

- update h given v $P(h_0, h_1, h_2|v_0, \ldots, v_3) = P(h_0 \mid v) \ldots P(h_2|v)$
- update v given h $P(v_0, \ldots, v_3|h_0, h_1, h_2) = P(v_0|h) \ldots P(v_3|h)$

Detailed balance

A Markov chain is reversible if for a unique π

detailed balance $\pi(x)T(x, x') = \pi(x')T(x', x) \quad \forall x, x'$

same frequency in both directions

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global balance

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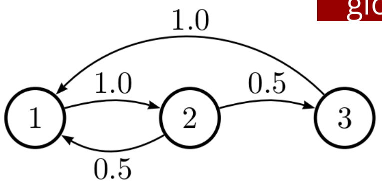

$\pi = [.4, .4, .2]$

global balance ✔

detailed balance ✖

(example: Murphy's book)

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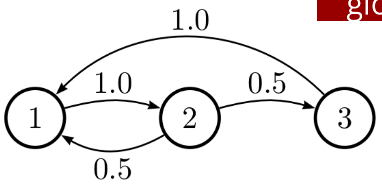

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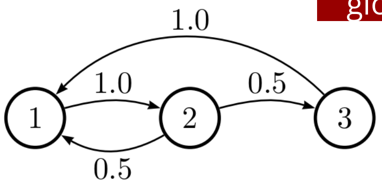

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if Markov chain is regular and π satisfies detailed balance, then π is the unique stationary distribution

- *analogous to the theorem for global balance*
- *checking for detailed balance is easier*

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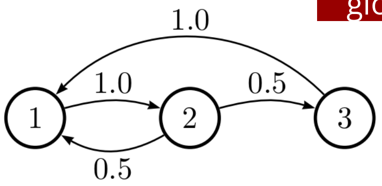

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what happens if T is symmetric?

(example: Murphy's book)

Using a proposal for the chain

Given P^* design a chain to sample from P^*

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- use a proposal transition $T^q(x, x')$
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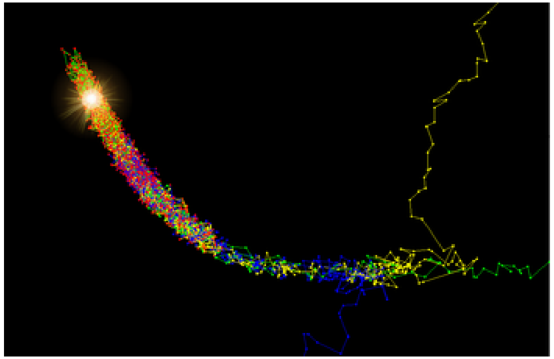
- proposal is symmetric $T(x, x') = T(x', x)$

$$A(x, x') \triangleq \min(1, \frac{p(x')}{p(x)})$$

accepts the move if it increases P^*
may accept it otherwise



(image: Wikipedia)

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substitute this into detailed balance (does it hold?)

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Gibbs sampling is a special case, with $A(x,x') = 1$ all the time!

Sampling from the chain

at the limit $T \to \infty$, $P^{\infty} = \pi = P^*$

how long should we wait for $D(P^T, \pi) < \epsilon$?

mixing time

$O(\frac{1}{1-\lambda_2} \log(\frac{N}{\epsilon}))$

#states (exponential)

2nd largest eigenvalue of T

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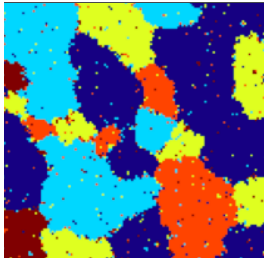
Example Potts model

- model $p(x) \propto \exp(\sum_i h(x_i) + \sum_{i,j \in \mathcal{E}} .66\mathbb{I}(x_j = x_j))$
- $|Val(X)| = 5$ different colors
- 128x128 grid
- Gibbs sampling



200 iterations

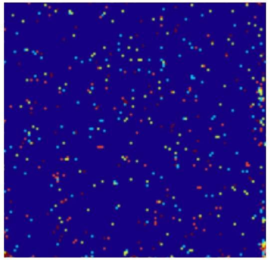


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image : Murphy's book

Diagnosing convergence

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- difficult problem
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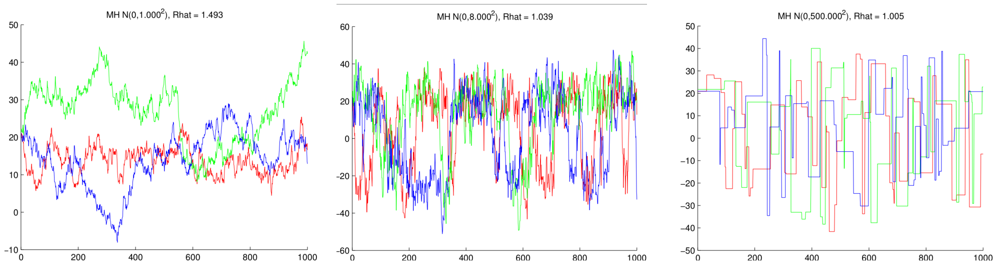
example sampling from a mixture of two 1D Gaussians (3 chains: colors)

metropolis-hastings (MH) with increasing step sizes for the proposal



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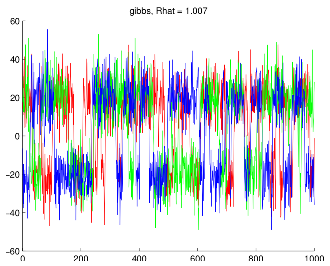

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Two MCMC methods:

- Gibbs sampling
- Metropolis-Hastings