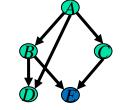
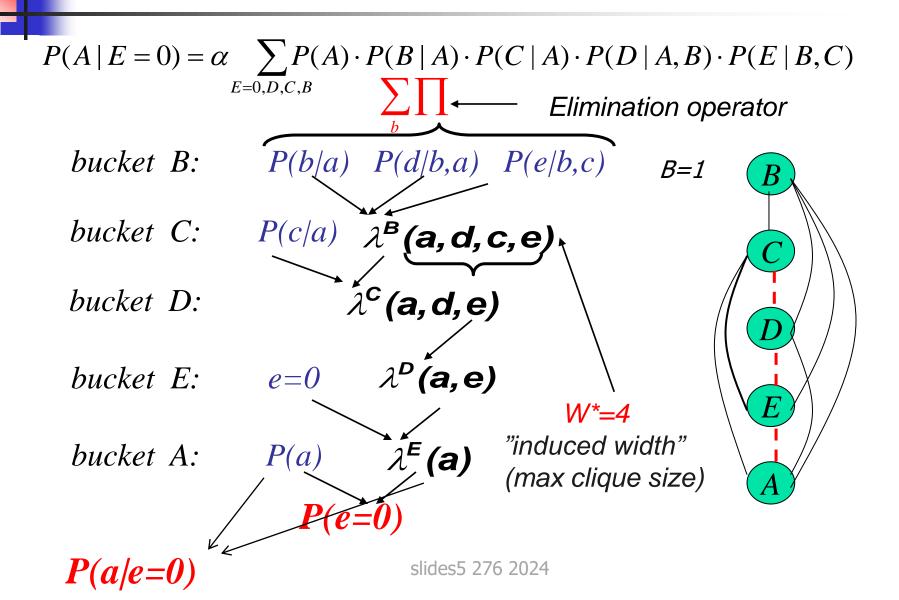
Inference for probabilistic networks (continued)

Bucket elimination

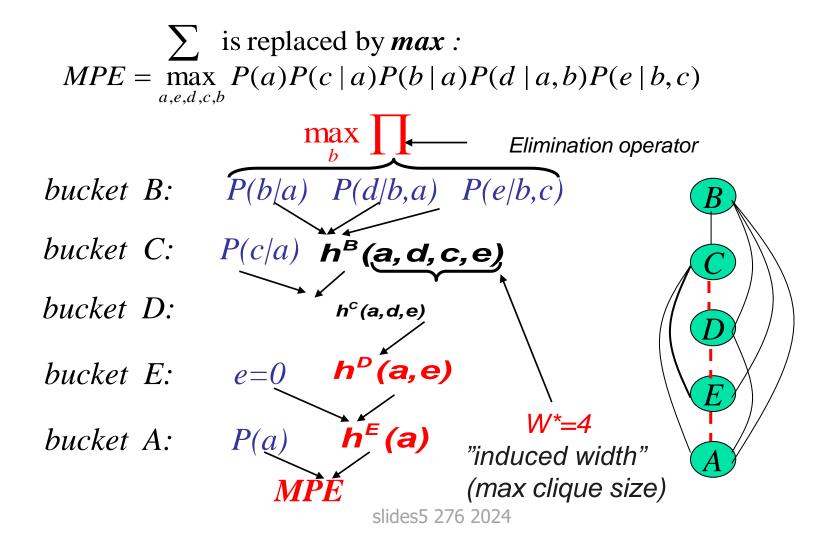
- Belief-updating, P(e), partition function
- Marginals, probability of evidence
- The impact of evidence
- for MPE (\rightarrow MAP)
- for MAP (\rightarrow Marginal Map)
- Induced-Width (Dechter 3.4,3.5)

The Impact of Evidence? Algorithm *BE-bel*





 $MPE = \max P(\overline{x})$ Χ



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')

Inference for probabilistic networks

Bucket elimination

- Belief-updating, P(e), partition function
- Marginals, probability of evidence
- The impact of evidence
- for MPE (\rightarrow MAP)
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Finding a Small Induced-Width

- NP-complete
- A tree has induced-width of ?
- Greedy algorithms:
 - Min width
 - Min induced-width
 - Max-cardinality and chordal graphs
 - Fill-in (thought as the best)
- Anytime algorithms
 - Search-based [Gogate & Dechter 2003]
 - Stochastic (CVO) [Kask, Gelfand & Dechter 2010]

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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 **What is the Complexity of MW?** O(e) slides6 276 2024

Greedy Orderings Heuristics

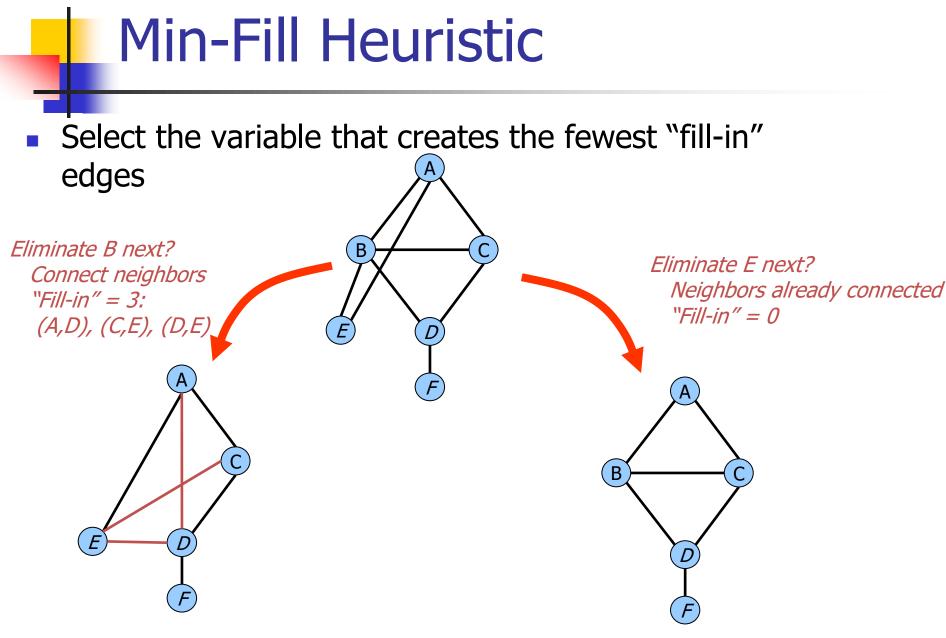
Min-induced-width

From last to first, pick a node with smallest width, then connect parent and remove

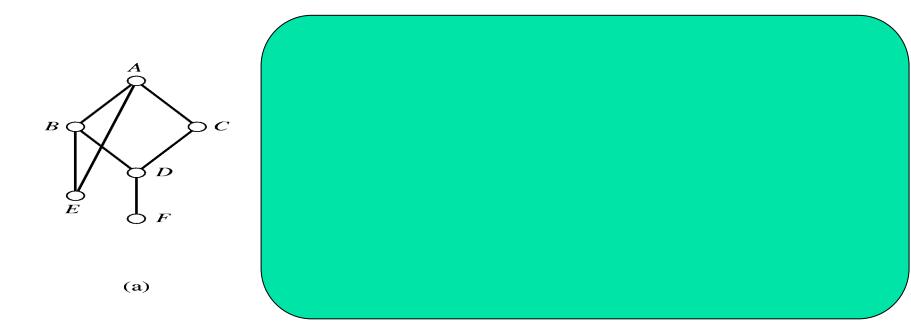
Min-Fill

 From last to first, pick a node with smallest fill-edges

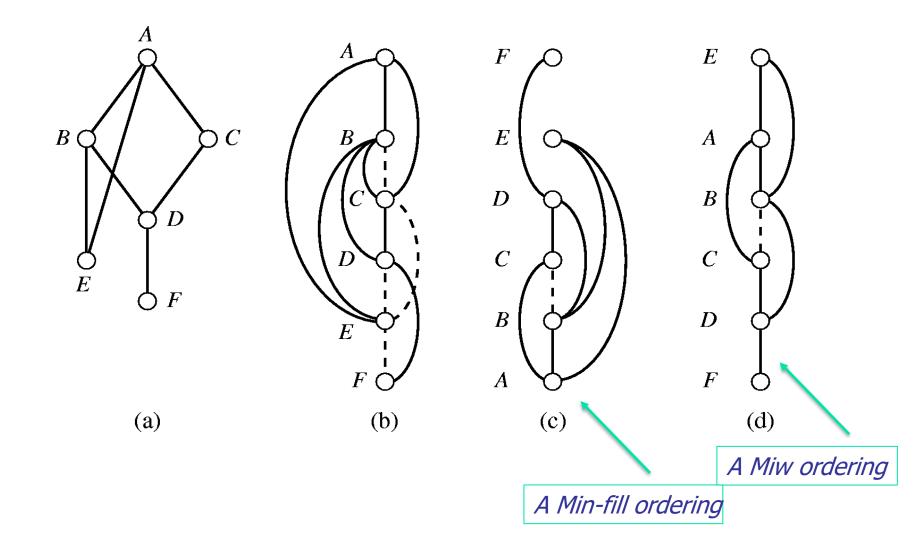
Complexity? $O(n^3)$







Different Induced-Graphs



Which Greedy Algorithm is Best?

- Min-Fill, prefers a node who adds the least number of fill-in arcs.
- Empirically, fill-in is the best among the greedy algorithms (MW,MIW,MF,MC)
- Complexity of greedy orderings?
- MW is O(e), MIW: O(n³), MF O(n³), MC is O(e+n) (MC: read on your own)

Inference for probabilistic networks

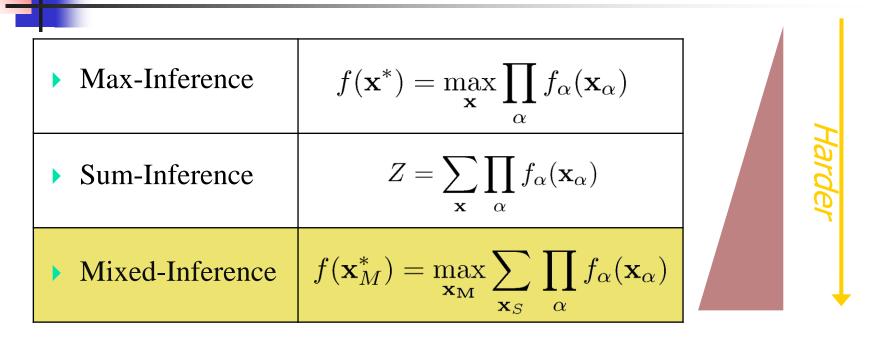
Bucket elimination (Dechter chapter 4)

- Belief-updating, P(e), partition function
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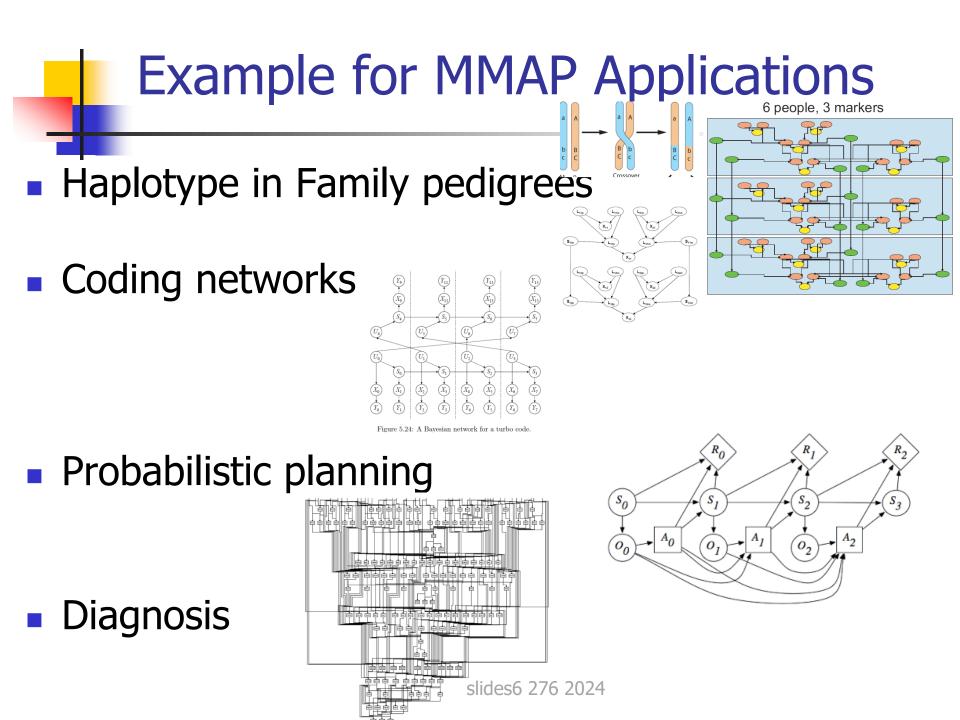
Influence diagrams ?

Induced-Width (Dechter, Chapter 3.4)

Marginal Map

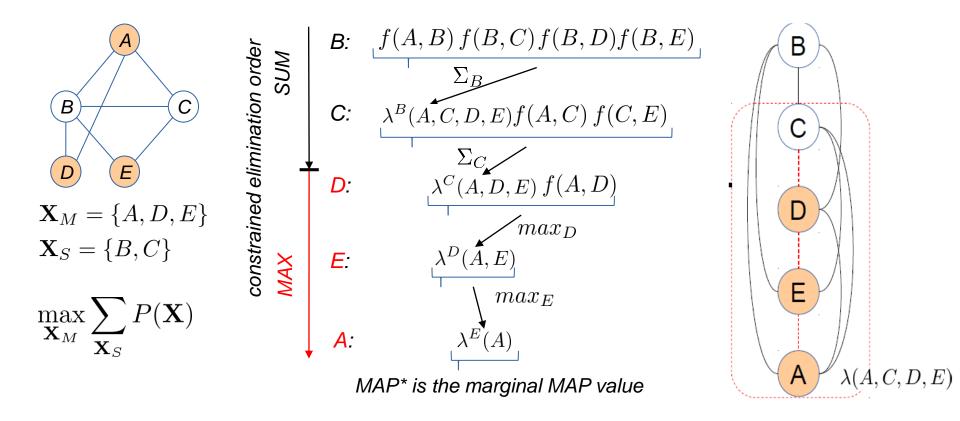


• **NP-hard**: exponentially many terms

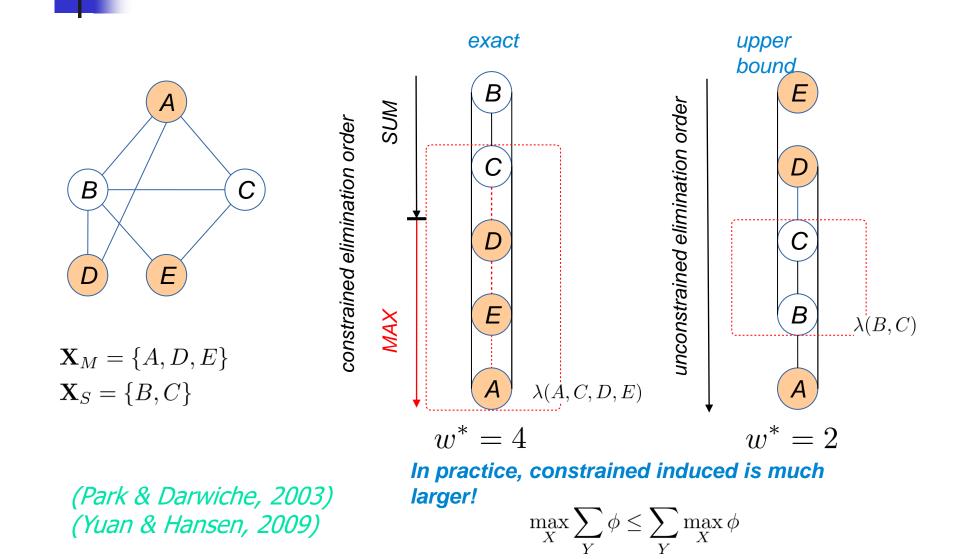


Bucket Elimination for MMAP

Bucket Elimination



Why is MMAP harder?



Inference for probabilistic networks

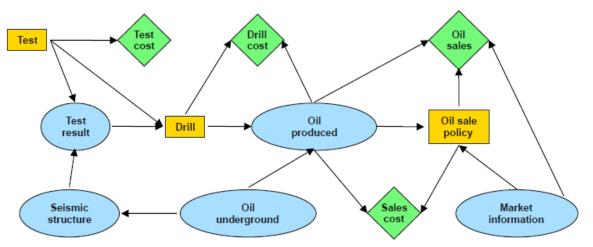
Bucket elimination (Dechter chapter 4)

- Belief-updating, P(e), partition function
- Marginals, probability of evidence
- The impact of evidence
- for MPE (\rightarrow MAP)
- for MAP (\rightarrow Marginal Map)
- Induced-Width (Dechter, Chapter 3.4)
- Mixed networks
- Influence diagrams ?

Ex: "oil wildcatter"

e.g., [Raiffa 1968; Shachter 1986]

Influence diagram:



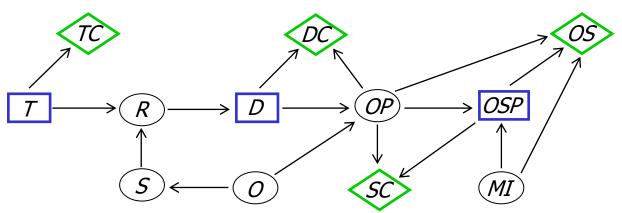
- Three actions: test, drill, sales policy
- Chance variables:

P(oil) P(seismic|oil) P(result | seismic, test) P(produced | oil, drill) P(market)

• Utilities capture costs of actions, rewards of sale Oil sales - Test cost - Drill cost - Sales cost



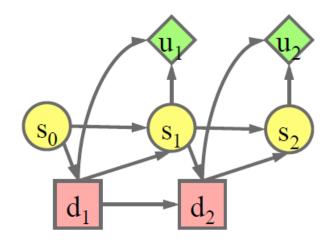
Influence diagram ID = (X, D, P, R).

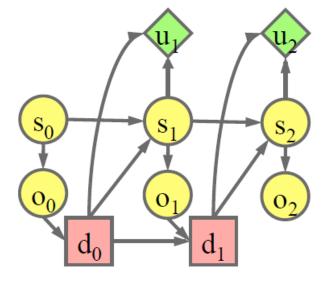


Chance variables $X = X_1,...,X_n$ over domains. Decision variables $D = D_1,...,D_m$ CPT's for chance variables $P_i = P(X_i | pa_i), i = 1..n$ Reward components $R = \{r_1,...,r_j\}$ Utility function $u = \sum_i r_i$

Common examples

- Markov decision process
 - Markov chain state sequence
 - Actions "di" influence state transition
 - Rewards based on action, new state
 - Temporally homogeneous
- Partially observable MDP
 - Hidden Markov chain state sequence
 - Generate observations
 - Actions based on observations







A decision rule for D_i is a mapping: $\delta i : \Omega p a_{D_i} \to \Omega_{D_i}$ where Ω_S is the cross product of domains in *S*.

A policy is a list of decision rules $\Delta = (\delta_1, \dots, \delta_m)$

Task: Find an optimal policy that maximizes the expected utility.

$$E = \max_{\Delta = (\delta_{1,\dots,\delta_{m}})} \sum_{x = (x_{1,\dots,x_{n}})} \prod_{i} P_{i}(x)u(x)$$

General Graphical Models

Definition 2.2 Graphical model. A graphical model \mathcal{M} is a 4-tuple, $\mathcal{M} = \langle \mathbf{X}, \mathbf{D}, \mathbf{F}, \bigotimes \rangle$, where:

- 1. $\mathbf{X} = \{X_1, \dots, X_n\}$ is a finite set of variables;
- 2. **D** = { D_1, \ldots, D_n } is the set of their respective finite domains of values;
- 3. $\mathbf{F} = \{f_1, \ldots, f_r\}$ is a set of positive real-valued discrete functions, defined over scopes of variables $S = \{S_1, \ldots, S_r\}$, where $\mathbf{S}_i \subseteq \mathbf{X}$. They are called *local* functions.
- (product, sum, join). The combination operator can also be defined axiomatically as in [Shenoy, 1992], but for the sake of our discussion we can define it explicitly, by enumeration.

The graphical model represents a *global function* whose scope is **X** which is the combination of all its functions: $\bigotimes_{i=1}^{r} f_i$.

General Bucket Elimination

Algorithm General bucket elimination (GBE)

Input: $\mathcal{M} = \langle \mathbf{X}, \mathbf{D}, \mathbf{F}, \otimes \rangle$. $F = \{f_1, ..., f_n\}$ an ordering of the variables, $d = X_1, ..., X_n$; $\mathbf{Y} \subseteq \mathbf{X}$.

Output: A new compiled set of functions from which the query $\Downarrow_Y \otimes_{i=1}^n f_i$ can be derived in linear time.

1. Initialize: Generate an ordered partition of the functions into $bucket_1, ..., bucket_n$, where $bucket_i$ contains all the functions whose highest variable in their scope is X_i . An input function in each bucket $\psi_i, \psi_i = \bigotimes_{i=1}^n f_i$. 2. Backward: For $p \leftarrow n$ downto 1, do for all the functions $\psi_p, \lambda_1, \lambda_2, ..., \lambda_i$ in $bucket_p$, do

- If (observed variable) $X_p = x_p$ appears in *bucket_p*, assign $X_p = x_p$ in ψ_p and to each λ_i and put each resulting function in appropriate bucket.
- else, (combine and marginalize) $\lambda_p \leftarrow \Downarrow_{S_p} \psi_p \otimes (\otimes_{i=1}^j \lambda_i)$ and add λ_p to the largest-index variable in $scope(\lambda_p)$.

3. Return: all the functions in each bucket.

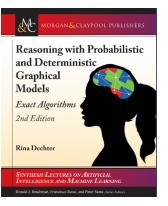
Theorem 4.23 Correctness and complexity. Algorithm GBE is sound and complete for its task. Its time and space complexities is exponential in the $w^*(d) + 1$ and $w^*(d)$, respectively, along the order of processing d.

Causal and Probabilistic Reasoning

Slides Set 6: Exact Inference Algorithms Tree-Decomposition Schemes

Rina Dechter

(Dechter chapter 5, Darwiche chapter 6-7)



Outline

- From bucket-elimination (BE) to bucket-tree elimination (BTE)
- From BTE to CTE, Acyclic networks, the join-tree algorithm
- Generating join-trees, the treewidth
- Examples of CTE for Bayesian network
- Belief-propagation on acyclic probabilistic networks (poly-trees) and Loopy networks
- Conditioning with elimination (Dechter, 7.1, 7.2)

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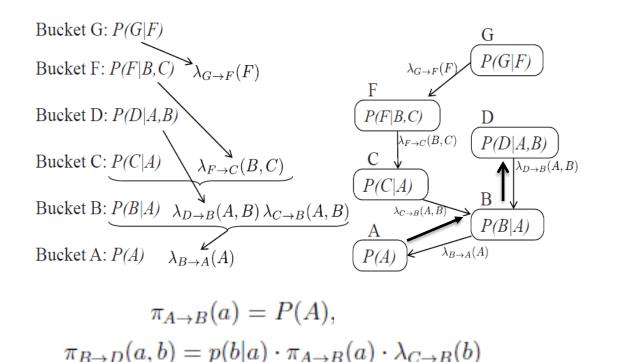
From BE to Bucket-Tree Elimination(BTE)

 (\mathbf{R})

P(D)?

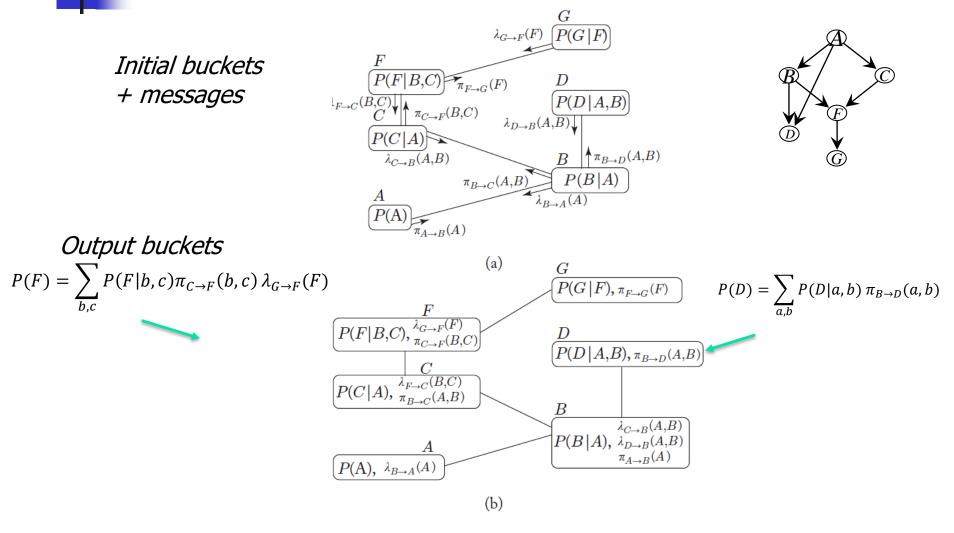
First, observe the BE operates on a tree.

Second, What if we want the marginal on D?



 $bel(d) = \alpha \sum_{a,b} P(d|a,b) \cdot \pi_{B \to D}(a,b).$ slides6 276 2024

BTE: Allows Messages Both Ways

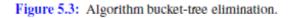


BTE

Theorem: When BTE terminates The product of functions in each bucket is the beliefs of the variables joint with the evidence.

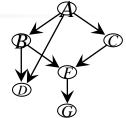
$$elim(i,j) = scope(B_i) - scope(B_j)$$

Algorithm bucket-tree elimination (BTE) Input: A problem $\mathcal{M} = \langle \mathbf{X}, \mathbf{D}, \mathbf{F}, \prod, \Sigma \rangle$, ordering d. $X = \{X_1, ..., X_n\}$ and $F = \{f_1, ..., f_r\}$ Evidence E = e. Output: Augmented buckets $\{B'_i\}$, containing the original functions and all the π and λ functions received from neighbors in the bucket tree. 1. Pre-processing: Partition functions to the ordered buckets as usual and generate the bucket tree. 2. Top-down phase: λ messages (BE) do for i = n to 1, in reverse order of d process bucket B_i : The message $\lambda_{i \rightarrow j}$ from B_i to its parent B_j , is: $\lambda_{i \to j} \leftarrow \sum_{elim(i,j)} \psi_i \cdot \prod_{k \in child(i)} \lambda_{k \to i}$ endfor 3. bottom-up phase: π messages for j = 1 to n, process bucket B_j do: B_i takes $\pi_{k \to i}$ received from its parent B_k , and computes a message $\pi_{i \to i}$ for each child bucket B. by $\pi_{j \to i} \Leftarrow \sum_{elim(j,i)} \pi_{k \to j} \cdot \psi_j \cdot \prod_{r \neq i} \lambda_{r \to j}$ endfor 4. Output: augmented buckets $B'_1, ..., B'_n$, where each B'_i contains the original bucket functions and the λ and π messages it received.



Bucket-Tree Construction From the Graph

- 1. Pick a (good) variable ordering, d.
- 2. Generate the induced ordered graph



- 3. From top to bottom, each bucket of X is mapped to pairs (variables, functions)
- 4. The variables are the clique of X, the functions are those placed in the bucket
- 5. Connect the bucket of X to earlier bucket of Y if Y is the closest node connected to X

Example: Create bucket tree for ordering A,B,C,D,F,G

Asynchronous BTE: Bucket-tree Propagation (BTP)

BUCKET-TREE PROPAGATION (BTP)

Input: A problem $\mathcal{M} = \langle \mathbf{X}, \mathbf{D}, \mathbf{F}, \prod, \Sigma \rangle$, ordering $d \cdot X = \{X_1, ..., X_n\}$ and

 $F = \{f_1, ..., f_r\}, \mathbf{E} = \mathbf{e}$. An ordering *d* and a corresponding bucket-tree structure, in which for each node X_i , its bucket B_i and its neighboring buckets are well defined. **Output:** Explicit buckets. Assume functions assigned with the evidence.

- 1. for bucket B_i do:
- 2. **for** each neighbor bucket B_j **do**,

once all messages from all other neighbors were received, do

compute and send to B_i the message

$$\lambda_{i \to j} \Leftarrow \sum_{elim(i,j)} \psi_i \cdot (\prod_{k \neq j} \lambda_{k \to i})$$

3. **Output:** augmented buckets $B'_1, ..., B'_n$, where each B'_i contains the original bucket functions and the λ messages it received.

Query Answering

Computing marginal beliefs

Input: a bucket tree processed by BTE with augmented buckets: $B_{l_1}, ..., B_{l_n}$ **output:** beliefs of each variable, bucket, and probability of evidence.

$$bel(B_i) \Leftarrow \alpha \cdot \prod_{f \in B'_i} f$$
$$bel(X_i) \Leftarrow \alpha \cdot \sum_{B_i - \{X_i\}} \prod_{f \in B'_i} f$$
$$P(evidence) \Leftarrow \sum_{B_i} \prod_{f \in B'_i} f$$

Figure 5.4: Query answering.

Complexity of BTE/BTP on Trees

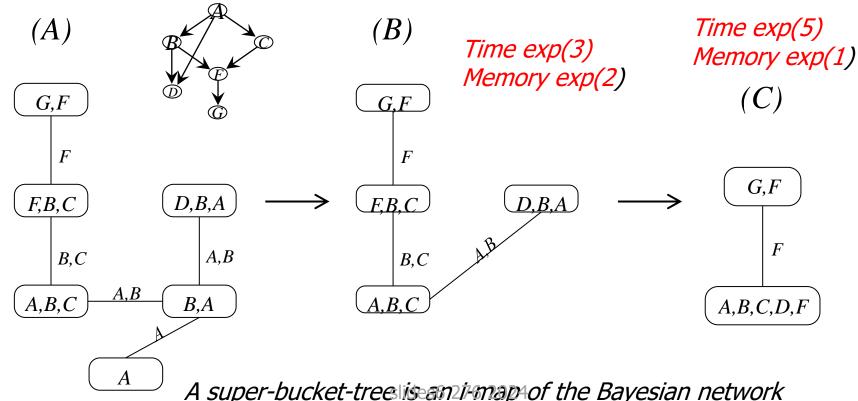
Theorem 5.6 Complexity of BTE. Let $w^*(d)$ be the induced width of (G^*, d) where G is the primal graph of $\mathcal{M} = \langle \mathbf{X}, \mathbf{D}, \mathbf{F}, \prod, \Sigma \rangle$, r be the number of functions in \mathbf{F} and k be the maximum domain size. The time complexity of BTE is $O(r \cdot \deg \cdot k^{w^*(d)+1})$, where deg is the maximum degree of a node in the bucket tree. The space complexity of BTE is $O(n \cdot k^{w^*(d)})$.

Proposition 5.8 BTE on trees For tree graphical models, algorithms BTE and BTP are time and space $O(nk^2)$ and O(nk), respectively, when k bound the domain size and n bounds the number of variables.

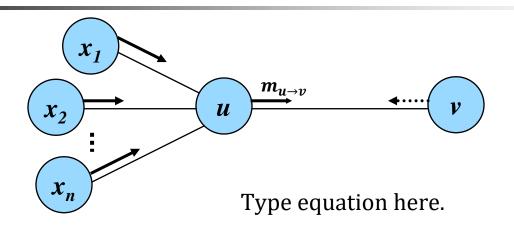
This will be extended to acyclic graphical models shortly

From Buckets to Tree-Clusters

- Merge non-maximal buckets into maximal clusters.
- Connect clusters into a tree: connect each cluster to one with which it shares a largest subset of variables.
- Separators are variable-intersection on adjacent clusters.



Message Passing on a Tree Decomposition



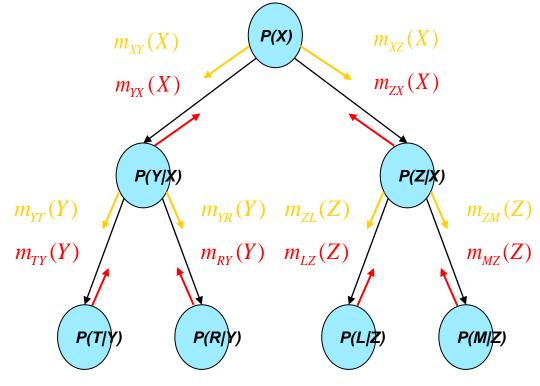
For max-product Just replace Σ With max.

$$Cluster(u) = \psi(u) \cup \{m_{X_{1 \rightarrow u}}, m_{X_{1 \rightarrow u}}, m_{X_{2 \rightarrow u}}, \dots m_{X_{n \rightarrow u}}\}$$
$$Elim(u, v) = cluster(u) - sep(u, v)$$

 $\boldsymbol{m}_{\boldsymbol{u} \rightarrow \boldsymbol{v}} = \sum_{elim(\boldsymbol{u}, \boldsymbol{v})} \psi(\boldsymbol{u}) \prod_{r \in neighbor(\boldsymbol{u}), r \neq \boldsymbol{v}} \{ \boldsymbol{m}_{r \rightarrow \boldsymbol{u}} \}$

Propagation in Both Directions

Messages can propagate both ways and we get beliefs for each variable



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The Idea of Cutset-Conditioning

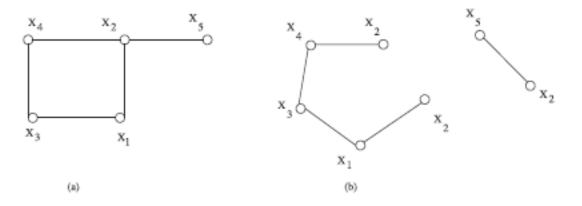


Figure 7.1: An instantiated variable cuts its own cycles.

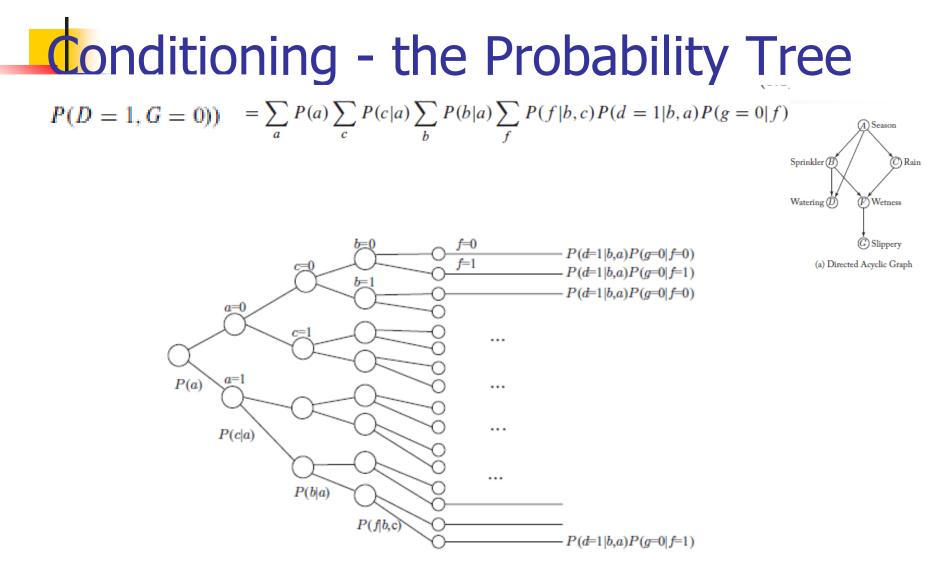
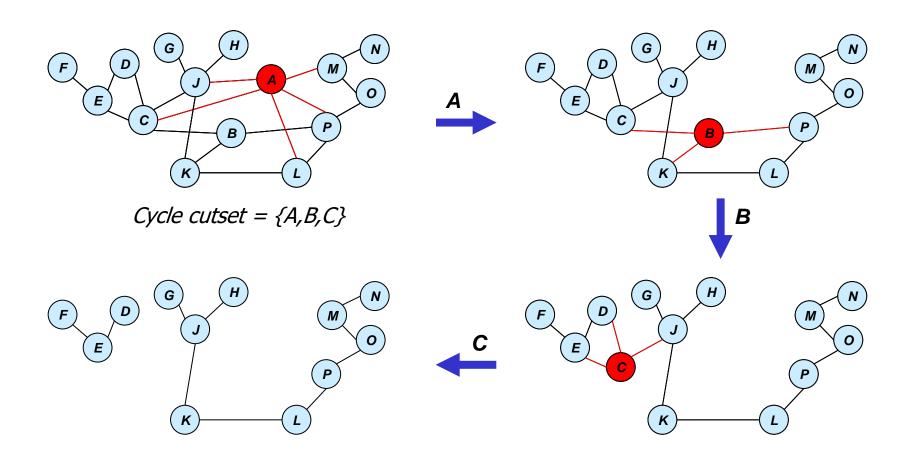


Figure 6.1: Probability tree for computing P(d = 1, g = 0).

Complexity of conditioning: exponential time, linear space

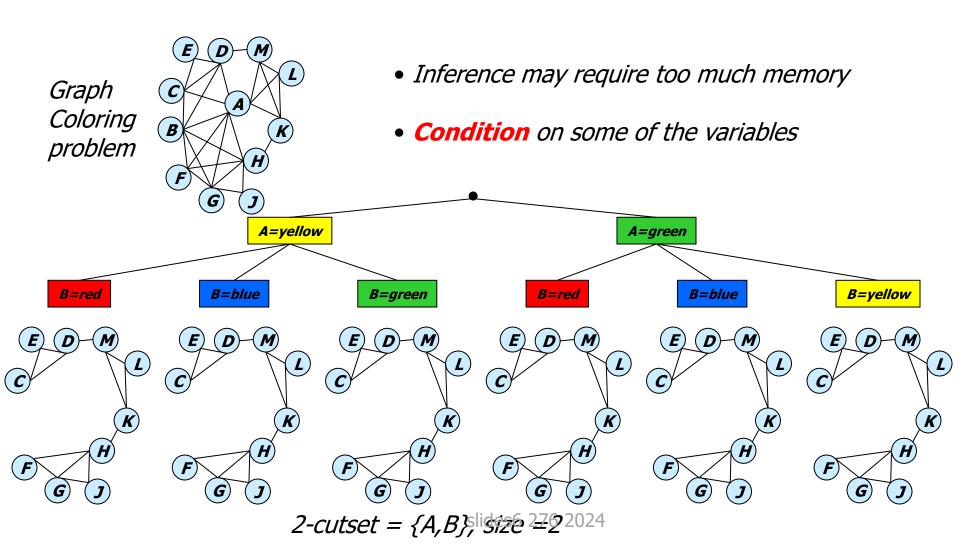
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Cycle-Cutset Conditioning

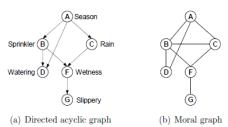


1-cutset = {A,B,C}, size 3 slides6 276 2024

Search Over the Cutset (cont)



The Impact of Observations



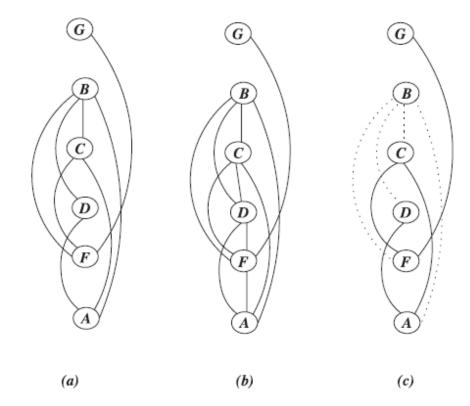


Figure 4.9: Adjusted induced graph relative to observing *B*.

Ordered graph

Induced graph

Ordered conditioned graph

The Idea of Cutset-Conditioning

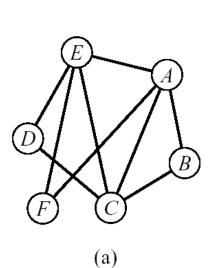
We observed that when variables are assigned, connectivity reduces. The magnitude of saving is reflected through the "conditioned-induced graph"

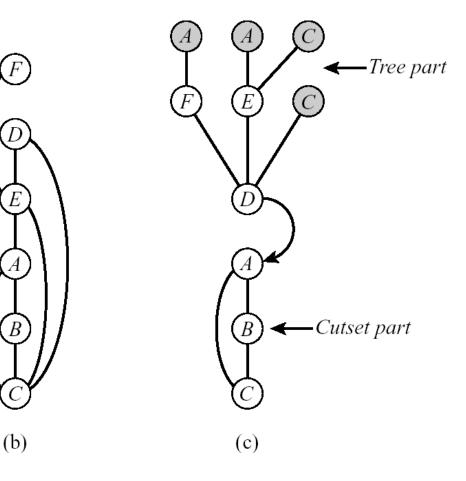
- *Cutset-conditioning exploit this in a systematic way:*
- Select a subset of variables, assign them values, and
- Solve the conditioned problem by bucket-elimination.
- Repeat for all assignments to the cutset.

Algorithm VEC

The Cycle-Cutset Scheme: Condition Until Treeness

- Cycle-cutset
- i-cutset
- C(i)-size of i-cutset

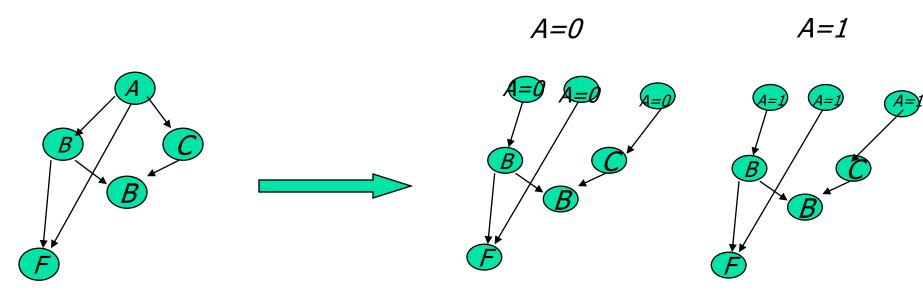




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Loop-Cutset Conditioning

You condition until you get a polytree



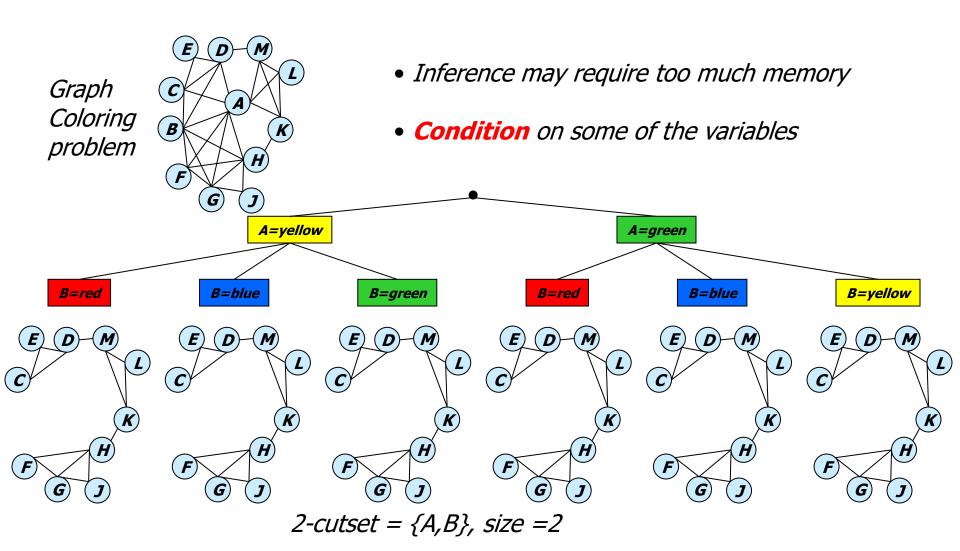
P(B|F=0) = P(B, A=0|F=0) + P(B,A=1|F=0)

Loop-cutset method is time exponential in loop-cutset size but linear space. For each cutset we can do BE (belief propagation.)

Loop-Cutset, q-Cutset, cycle-cutset

- A loop-cutset is a subset of nodes of a directed graph that when removed the remaining graph is a poly-tree
- A q-cutset is a subset of nodes of an undirected graph that when removed the remaining graph has an inducedwidth of q or less.
- A cycle-cutset is a q-cutset such that q=1.

Search Over the Cutset (cont)



VEC: Variable Elimination with Conditioning; or, q-cutset Igorithms

VEC-bel:

- Identify a q-cutset, C, of the network
- For each assignment to C=c solve the conditioned sub-problem by CTE or BTE.
- Accumulate probabilities.
- Time complexity: nk^{c+q+1}
- Space complexity: nk^q

Algorithm VEC (Variable-elimination with conditioning)

Algorithm VEC-evidence

Input: A belief network $\mathcal{B} = \langle \mathcal{X}, \mathcal{D}, \mathcal{G}, \mathcal{P} \rangle$, an ordering $d = (x_1, \ldots, x_n)$; evidence e over E, a subset C of conditioned variables;

```
output: The probability of evidence P(e)
Initialize: \lambda = 0.
```

- 1. For every assignment C = c, do
 - $\lambda_1 \leftarrow$ The output of BE-bel with $c \cup e$ as observations.
 - $\lambda \leftarrow \lambda + \lambda_1$. (update the sum).

2. Return $P(e) = \alpha \cdot \lambda$ (α is so provided at the second distance of the second distance

What Hybrid Should We Use?

- q=1? (loop-cutset?)
- q=0? (Full search?)
- q=w* (Full inference)?
- q in between?
- depends... on the graph
- What is relation between cycle-cutset and the induced-width?

Properties; Conditioning+Elimination

Definition 5.6.1 (cycle-cutset, w-cutset) Given a graph G, a subset of nodes is called a w-cutset iff when removed from the graph the resulting graph has an induced-width less than or equal to w. A minimal w-cutset of a graph has a smallest size among all w-cutsets of the graph. A cycle-cutset is a 1-cutset of a graph.

A cycle-cutset is known by the name a *feedback vertex set* and it is known that finding the minimal such set is NP-complete [41]. However, we can always settle for approximations, provided by greedy schemes. Cutset-decomposition schemes call for a new optimization task on graphs:

Definition 5.6.2 (finding a minimal w-cutset) Given a graph G = (V, E) and a constant w, find a smallest subset of nodes U, such that when removed, the resulting graph has induced-width less than or equal w.

Tradeoff between w* and q-cutstes

Theorem 7.7 Given graph G, and denoting by c_q^* its minimal q-cutset then,

 $1 + c_1^* \ge 2 + c_2^* \ge \dots q + c_q^*, \dots \ge w^* + c_{w^*}^* = w^*.$

Proof. Let's assume that we have a q-cutset of size c_q . Then if we remove it from the graph the result is a graph having a tree decomposition whose treewidth is bounded by q. Let's T be this decomposition where each cluter has size q + 1 or less. If we now take the q-cutset variables and add them back to every cluster of T, we will get a tree decomposition of the whole graph (exercise: show that) whose treewidth is $c_q + q$. Therefore, we showed that for every c_q -size q-cutset, there is a tree decomposition whose treewidth is $c_a + q$. In particular, for an optimal q-cutset of size c_a^* we have that w^* , the treewidth obeys, $w^* \le c_q^* + q$. This does not complete the proof because we only showed that for every q, $w^* \le c_q^* + q$. But, if we remove even a single node from a minimal q-cutset whose size is c_q^* , we get a q + 1 cutset by definition, whose size is $c_q^* - 1$. Therefore, $c_{q+1}^* \le c_q^* - 1$. Adding q to both sides of the last inequality we get that for every $1 \le q \le w^*$, $q + c_q^* \ge q + 1 + c_{q+1}^*$, which completes the proof e_{2024}

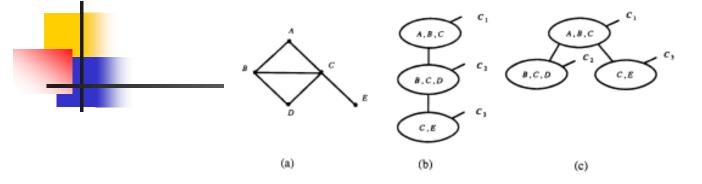


Generating Join-trees (Junction-trees); a special type of tree-decompositions

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ASSEMBLING A JOIN TREE

- 1. Use the fill-in algorithm to generate a chordal graph G' (if G is chordal, G = G').
- 2. Identify all cliques in G'. Since any vertex and its parent set (lower ranked nodes connected to it) form a clique in G', the maximum number of cliques is |V|.
- 3. Order the cliques $C_1, C_2, ..., C_t$ by rank of the highest vertex in each clique.
- 4. Form the join tree by connecting each C_i to a predecessor C_j (j < i) sharing the highest number of vertices with C_i .



EXAMPLE: Consider the graph in Figure 3.9*a*. One maximum cardinality ordering is (A, B, C, D, E).

- Every vertex in this ordering has its preceding neighbors already connected, hence the graph is chordal and no edges need be added.
- The cliques are ranked C₁, C₂, and C₃ as shown in Figure 3.9b.
- C₃ = {C, E} shares only vertex C with its predecessors C₂ and C₁, so either one can be chosen as the parent of C₃.
- These two choices yield the join trees of Figures 3.9b and 3.9c.
- Now suppose we wish to assemble a join tree for the same graph with the edge (B, C) missing.
- The ordering (A, B, C, D, E) is still a maximum cardinality ordering, but now when we discover that the preceeding neighbors of node D (i.e., B and C) are nonadjacent, we should fill in edge (B, C).
- This renders the graph chordal, and the rest of the procedure yields the same join trees as in Figures 3.9b and 3.9c. slides6 276 2024

