Relax, Compensate, then Recover:

A Theory of Anytime, Approximate Inference

Adnan Darwiche
UCLA

Inference

Probabilistic Graphical Models:

Marginal and conditional probabilities Most likely instantiations...

Propositional Knowledge Bases:

Logical entailment Existential quantification Model counting...

Two Main Themes

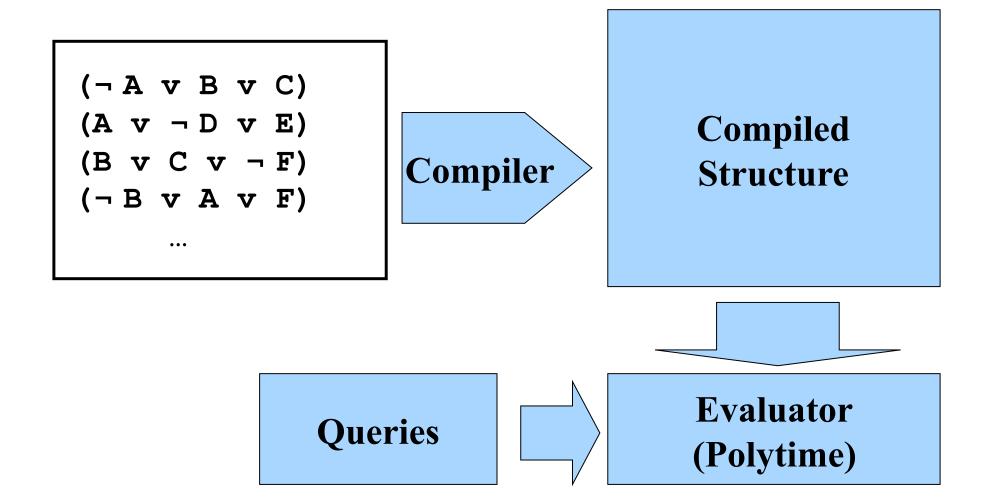
Exact inference as:

Enforcing decomposability and determinism on propositional knowledge bases

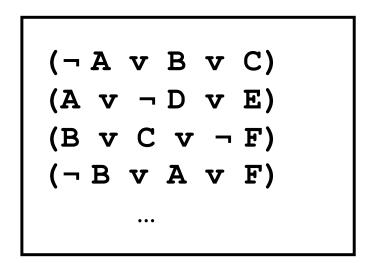
Approximate inference as:

Relaxing, compensating for, and recovering equivalence constraints (equalities)

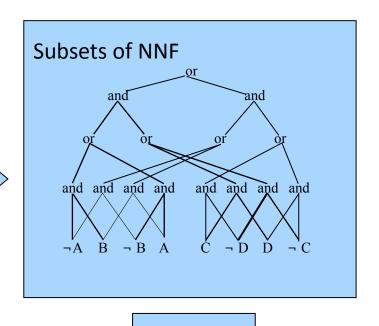
Knowledge Compilation



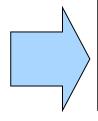
Knowledge Compilation



Compiler

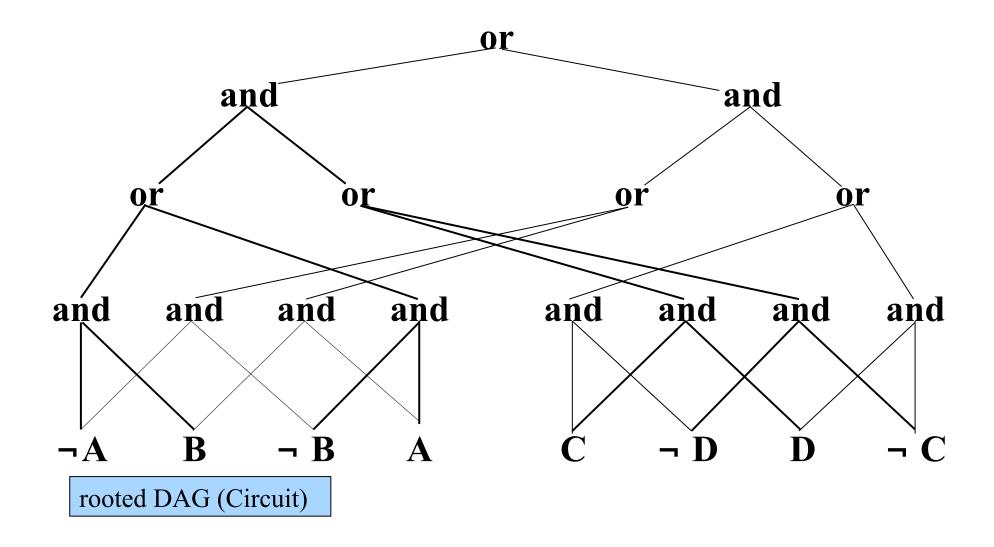


Queries

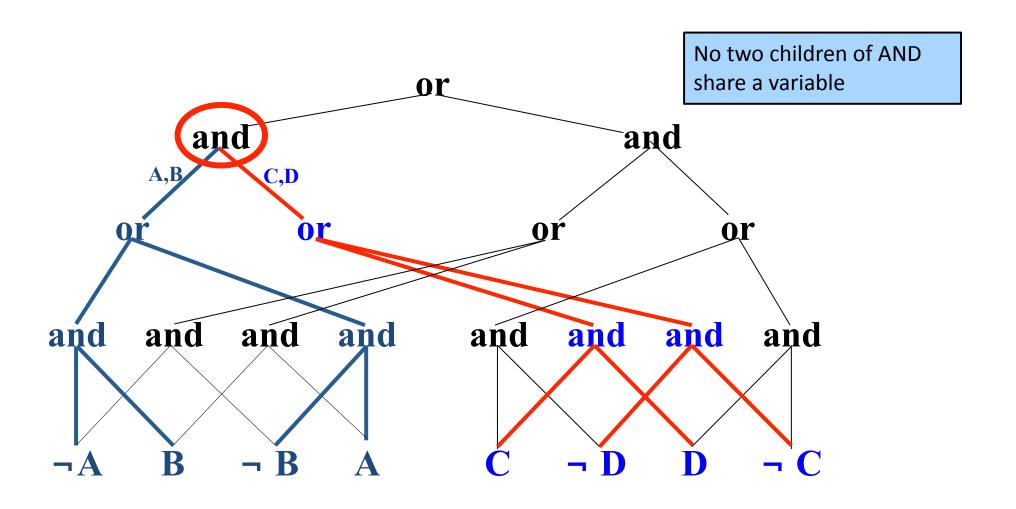


Evaluator (Polytime)

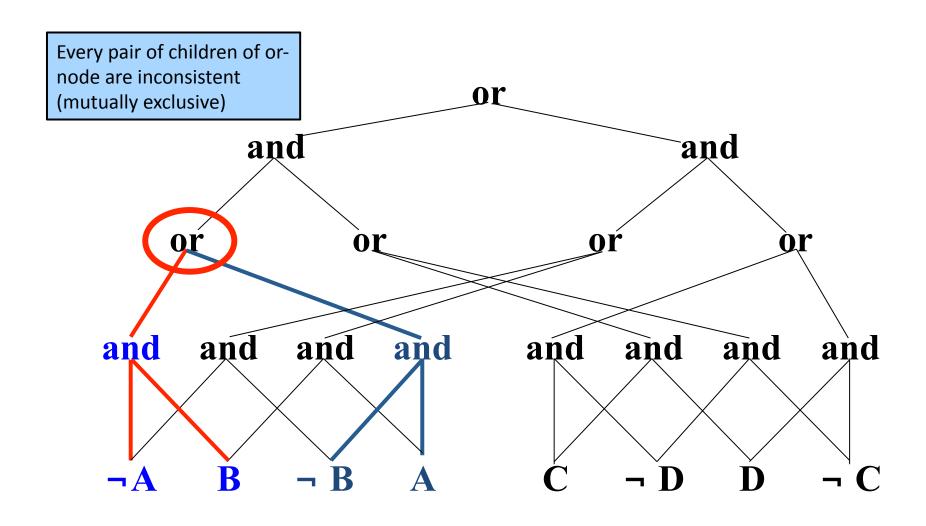
Negation Normal Form



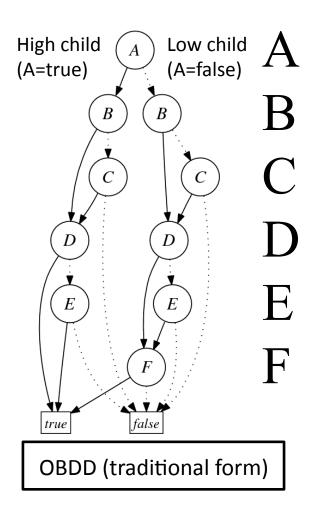
Decomposability (DNNF)

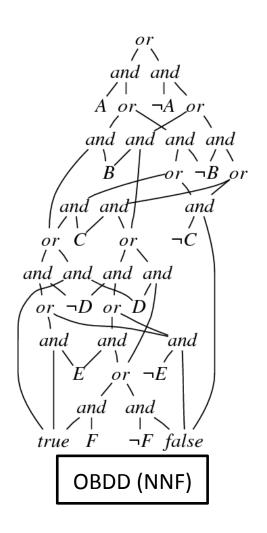


Determinism (d-DNNF)



OBDD:d-DNNF + Additional Properties





Queries and Transformations

Queries

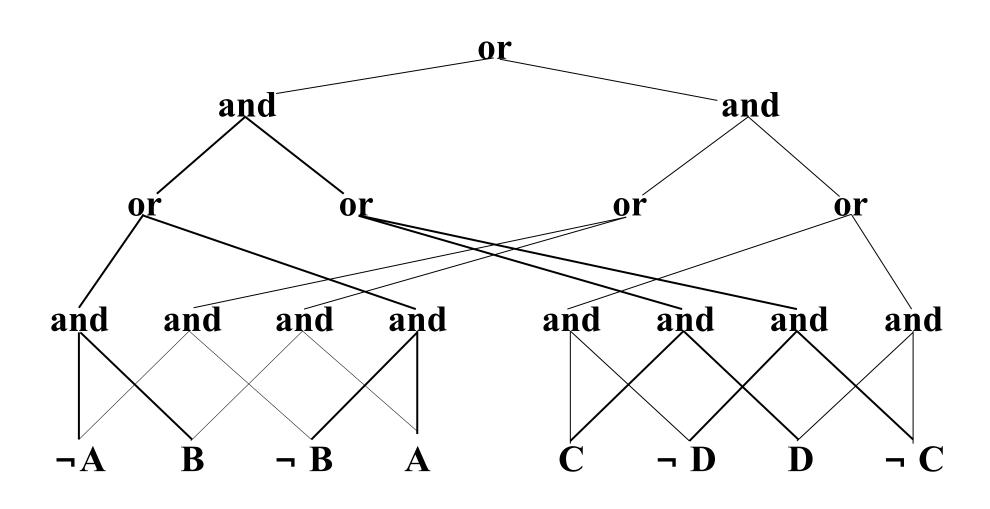
SAT, MAXSAT, logical entailment, equivalence testing, model counting,...

Transformations:

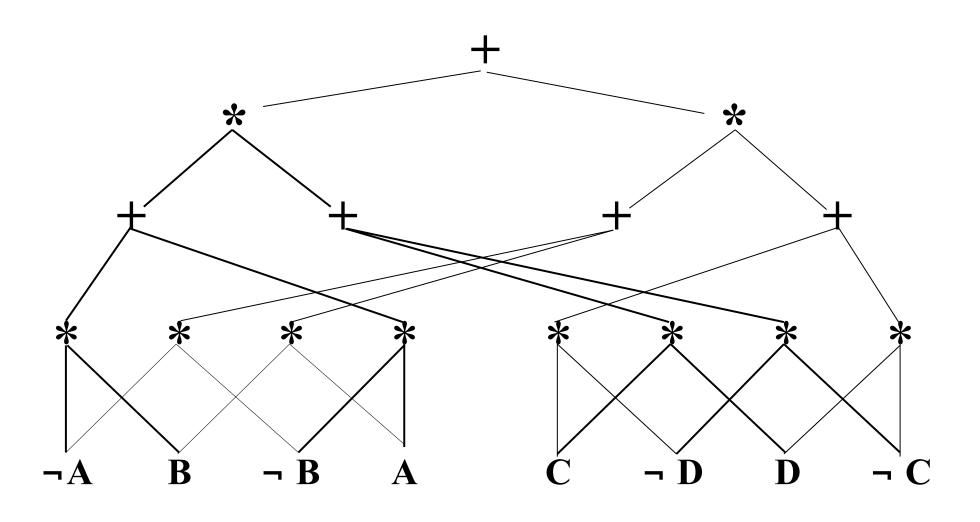
Existential quantification, conjunction, disjunction, negation...

 More properties imply more polytime queries and transformations, but less succinctness

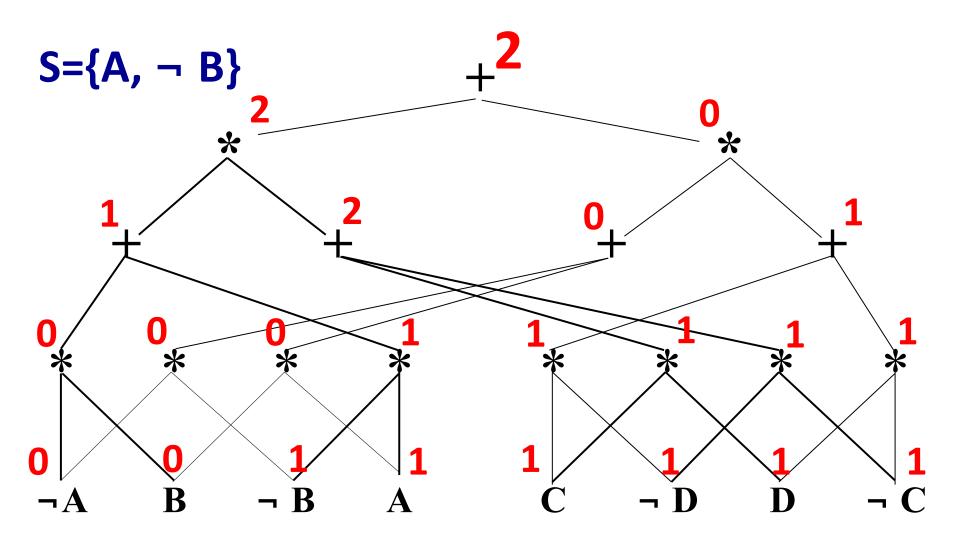
Counting Models (d-DNNF)



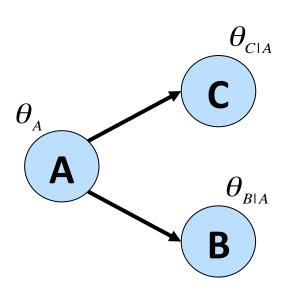
Counting Graph



Counting Graph



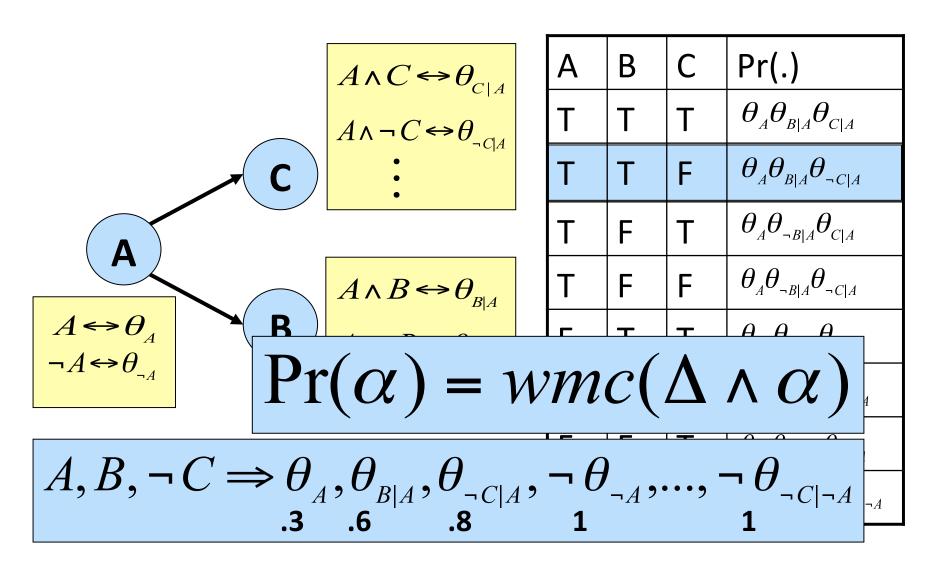
Probabilistic Inference by Weighted Model Counting



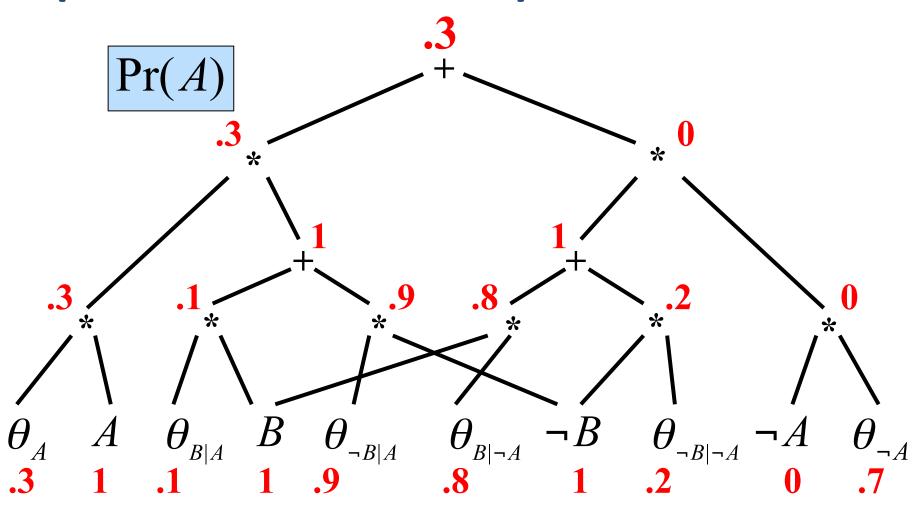


Α	В	С	Pr(.)
Т	Т	Т	$oldsymbol{ heta}_{\scriptscriptstyle A} oldsymbol{ heta}_{\scriptscriptstyle B A} oldsymbol{ heta}_{\scriptscriptstyle C A}$
Т	Т	F	$ heta_{\scriptscriptstyle A} heta_{\scriptscriptstyle B A} heta_{\scriptscriptstyle eg C A}$
Т	F	Т	$oldsymbol{ heta}_{\scriptscriptstyle A} oldsymbol{ heta}_{\scriptscriptstyle \cap B A} oldsymbol{ heta}_{\scriptscriptstyle C A}$
Т	F	F	$ heta_{\scriptscriptstyle A} heta_{\scriptscriptstyle eg B A} heta_{\scriptscriptstyle eg C A}$
F	Т	Т	$oldsymbol{ heta}_{ eg A} oldsymbol{ heta}_{B eg A} oldsymbol{ heta}_{C eg A}$
F	Т	F	$oxed{ heta_{ abla_A} heta_{ abla_{ abla_A}} heta_{ abla_{ abla_A}}}$
F	F	Т	$oldsymbol{ heta}_{ eg_A} oldsymbol{ heta}_{ eg_{B eg_A}} oldsymbol{ heta}_{C eg_A}$
F	F	F	$ heta_{ eg_A} heta_{ eg_{B eg_A}} heta_{ eg_{C eg_A}}$

Probabilistic Inference by Weighted Model Counting



Weighted Model Counting (Arithmetic Circuits)



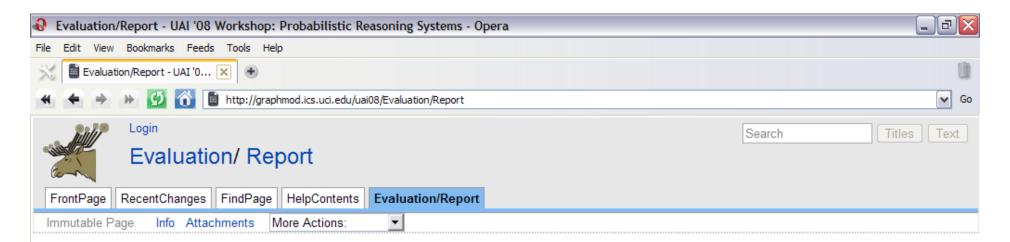
Why Logic?

- Encoding local structure is easy:
 - Zero-parameters encoded by adding clauses:

$$\theta_{C|A} = 0$$
 $\neg A \lor \neg C$

Context-specific independence encoded by collapsing variables:

$$\theta_{C|AB} = \theta_{C|A\neg B}$$



Results from the Probablistic Inference Evaluation of UAI'08

A. Darwiche, R. Dechter, A. Choi, V. Gogate, and L. Otten

This page describes the Probabilistic Inference Evaluation that was held at UAI 2008. The original motivation, goals, and setup are described in the workshop CFP and the evaluation CFP. Below we give the details of the evaluation setup and the results obtained.

The organizers wish to thank all the teams and their members for participating in the evaluation. All teams are to be commended as the success of this evaluation was crucially dependent on each and every one of the teams. All the teams did very well (as the results below show). The co-chairs also wish to thank the significant help provided by the graduate student organizers.

The presentation given at UAl'08 is also available here as θ ppt slides. The information in the presentation is also organized and elaborated on in the pages below.

The Evaluation Setup

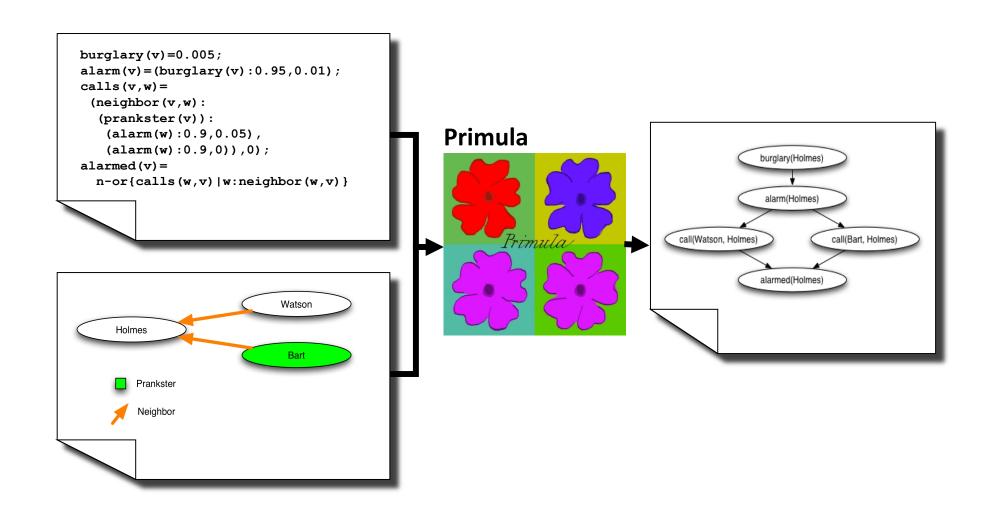
- Evaluation description: This is the original call for participation, which includes the setup of the evaluation and the task definitions.
- Evaluation environment: This describes the system on which the evaluation was performed.
- Benchmarks and benchmark descriptions: This page contains the Bayesian and Markov networks used in the evaluation, available for download, with summary descriptions.

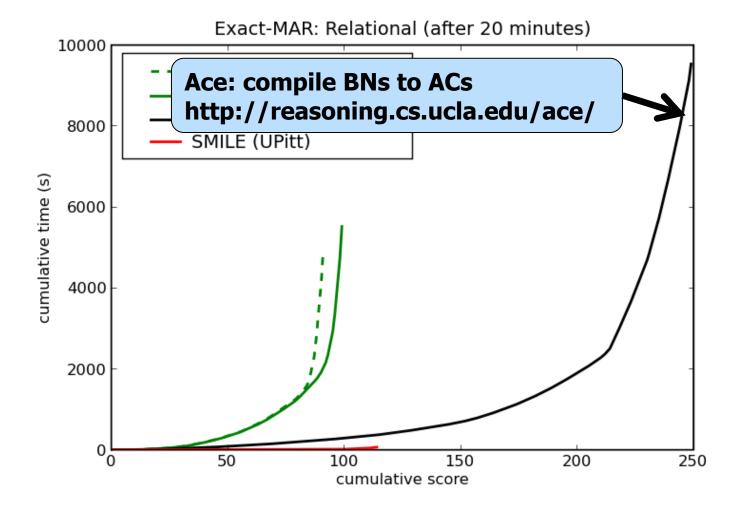
Participation

Solver descriptions: a list of participants and solvers evaluated

Workshop page: http://graphmod.ics.uci.edu/uai08/

High Order Specifications: Relational Models...





- Relational networks (251 networks)
 - Average cluster size is 50

Alchemy - Open Source AI

Home

Documentation

Tutorial User's Manual Developer's Manual APIs Change Log FAQs Welcome to the Alchemy system! Alchemy is a software package providing a series of algorithms for statistical relational learning and probabilistic logic inference, based on the Markov logic representation. Alchemy allows you to easily develop a wide range of AI applications, including:

- · Collective classification
- Link prediction
- · Entity resolution
- · Social network modeling
- · Information extraction

If you are not already familiar with Markov logic, we recommend that you first read the paper Unifying Logical and Statistical AI.

Run: Requ

Alchemy is a software package providing a series of algorithms for statistical relational learning and probabilistic logic inference, based on Markov logic representations.

Mailing Lists

Alchemy Alchemy-announce Alchemy-update Alchemy-discuss

Repositories

Code Datasets MLNs Publications

Contributors

- Generative weight learning
- Structure learning
- MAP/MPE inference (including memory efficient)
- Probabilistic inference: MC-SAT, Gibbs Sampling, Simulated Tempering, Belief Propagation (including lifted)
- · Support for native and linked-in functions
- · Block inference and learning over variables with mutually exclusive and exhaustive values
- EM (to handle ground atoms with unknown truth values during learning)
- Specification of indivisible formulas (i.e. formulas that should not be broken up into separate clauses)
- Support of continuous features and domains
- Online inference
- Decision Theory

In the next release we plan to include:

- · Online learning
- · Exact inference for small domains

Current Challenges

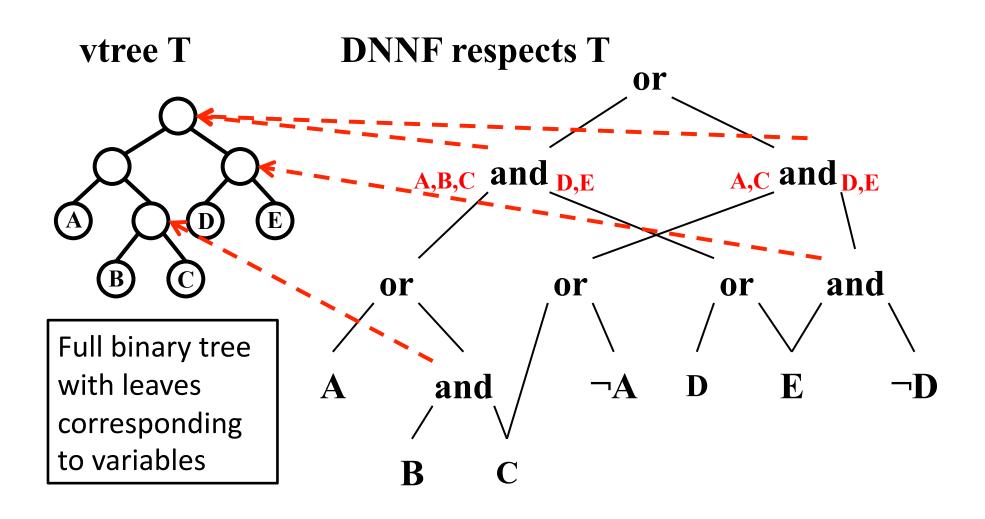
Incremental compilation:

- What? Current compilers monolithic: c2d (UCLA) and DSharp (Toronto)
- Need:
 - Logic: planning and verification applications
 - Probability: approximate inference
- Main insight:
 - Structured decomposability & vtrees (AAAI-08, AAAI-10)

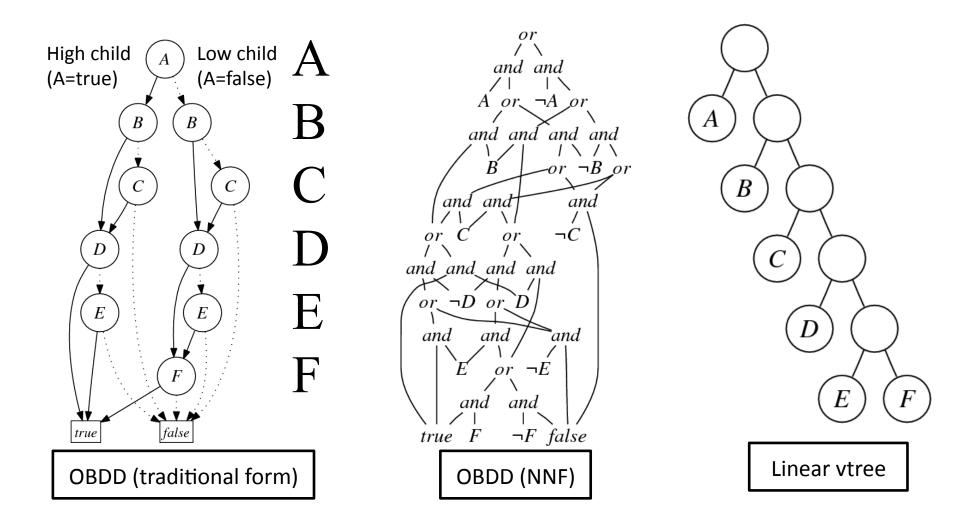
Guarantees and Complexity results:

- Upper & lower bounds on size of compilation (AAAI-10, ECAI-10)
- Main insights:
 - The notion of a decomposition (AAAI-10)
 - The notion of an interaction function (ECAI-10)

Structured Decomposability



OBDD: DNNF that Respects Linear vtree



Decomposition of Boolean Functions (AAAI-10)

• Examples: $f = (X_1 \vee X_2) \wedge (Y_1 \vee X_2) \wedge (X_1 \vee Y_2) \wedge (Y_1 \vee Y_2) \vee (X_2 \wedge Y_3)$ - $X = \{X_1, X_2\}, Y = \{Y_1, Y_2, Y_3\}$:

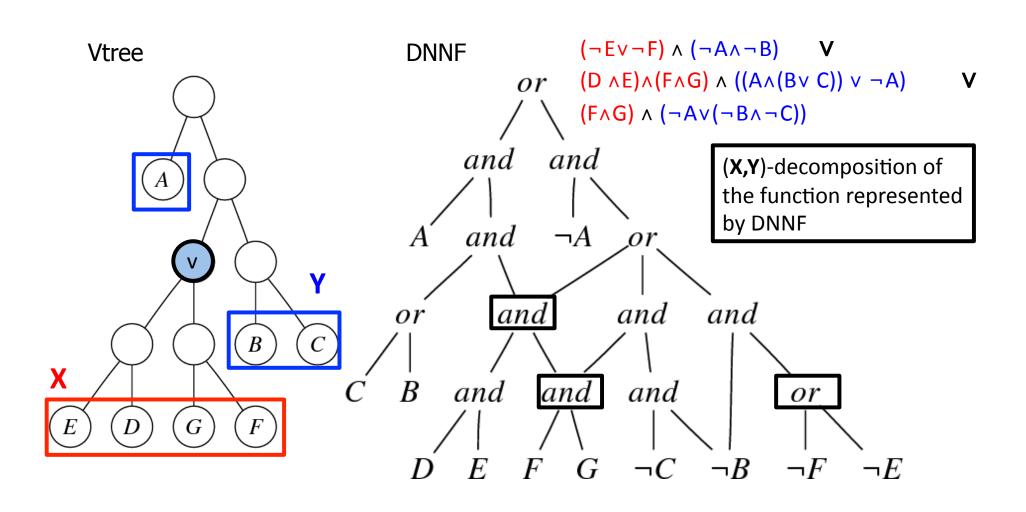
$$f(X,Y) = g(X) \wedge h(Y)$$

$$f(\mathbf{X},\mathbf{Y}) = f_1 \quad \forall \quad f_2 \quad \forall \quad f_3 \quad \forall \quad \dots \quad \forall \quad f_m$$

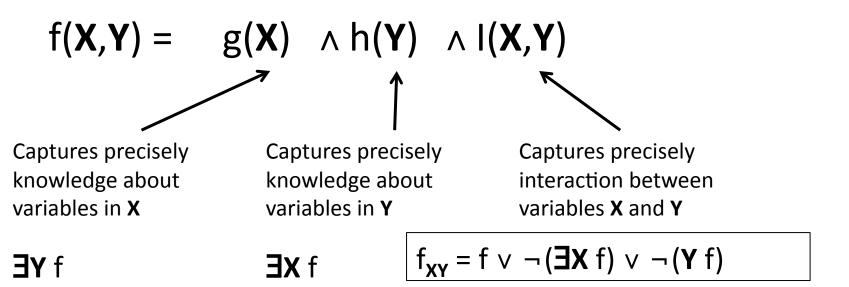
$$g_1(\mathbf{X}) \wedge h_1(\mathbf{Y}) \quad g_2(\mathbf{X}) \wedge h_2(\mathbf{Y}) \quad g_3(\mathbf{X}) \wedge h_3(\mathbf{Y}) \quad g_m(\mathbf{X}) \wedge h_m(\mathbf{Y})$$

(X,Y)-decomposition of f

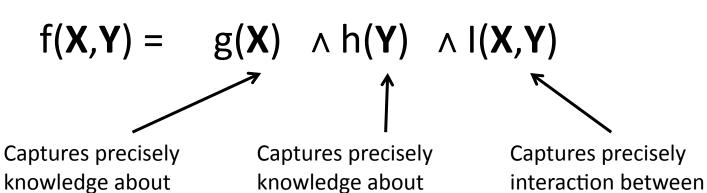
Lower Bounds (AAAI-10)



The Interaction Function (ECAI-10)



The Interaction Function (ECAI-10)



variables in Y

3Y f true (B v C)

variables in X

A => (C => B)
¬A => (B => C)

variables X and Y

$$(A => B) (\neg A => C)$$
 $X = \{A\}$ $Y = \{B,C\}$

Current Research

- Searching for good vtrees (on-going)
- Characterizing and searching for optimal decompositions
- Upper and lower bounds on size of DNNF
- Key objective: incremental compiler for DNNF and d-DNNF

Two Main Themes

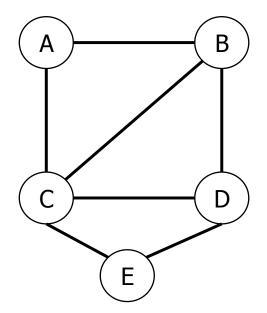
Exact inference as:

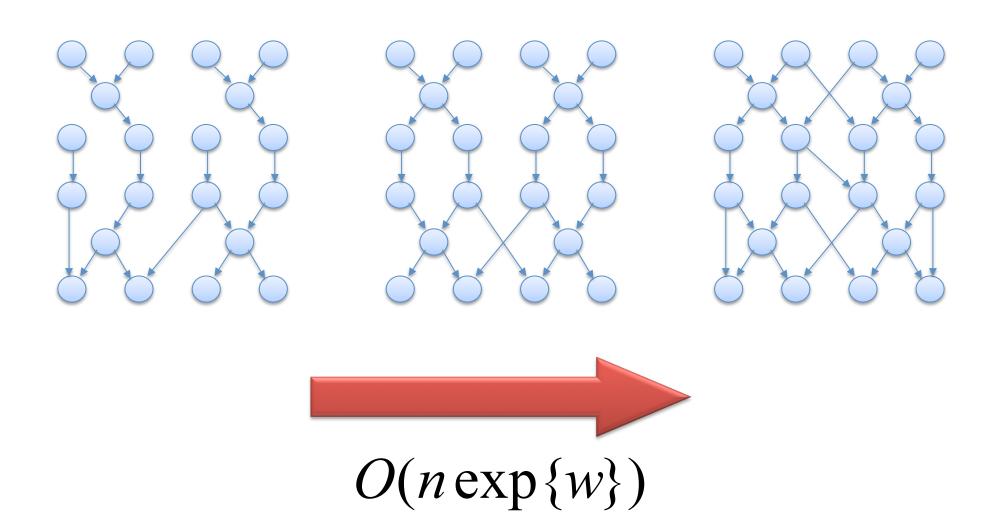
Enforcing decomposability and determinism on propositional knowledge bases

Approximate inference as:

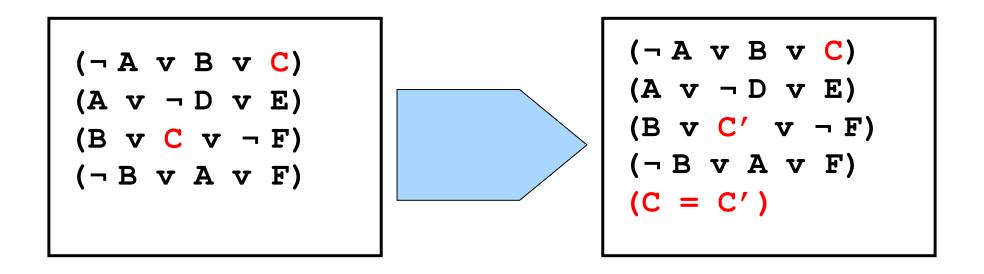
Relaxing, compensating for, and recovering equivalence constraints (equalities)

CNF



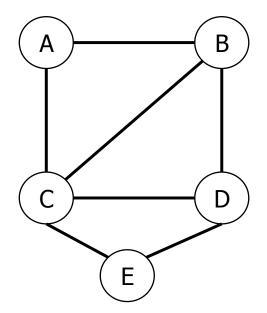


Equivalence Constraints



Relaxing equivalence constraints reduces treewidth

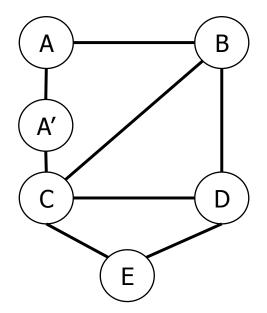
CNF



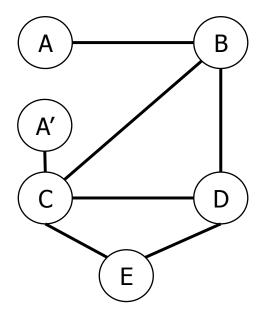
CNF

$$(A \lor B \lor \neg C) \land$$

 $(A' \lor \neg B \lor C) \land$
 $(C \lor \neg D \lor E) \land$
 $(B \lor D) \land$
 $(D \lor E) \land$
 $(A = A')$



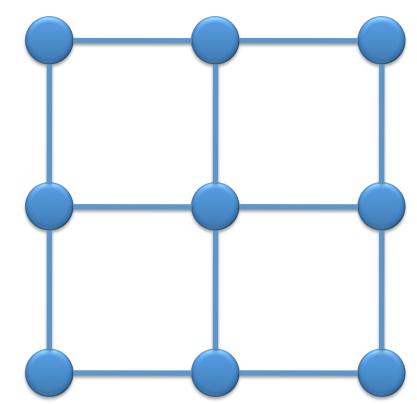
CNF



Equivalence Constraints

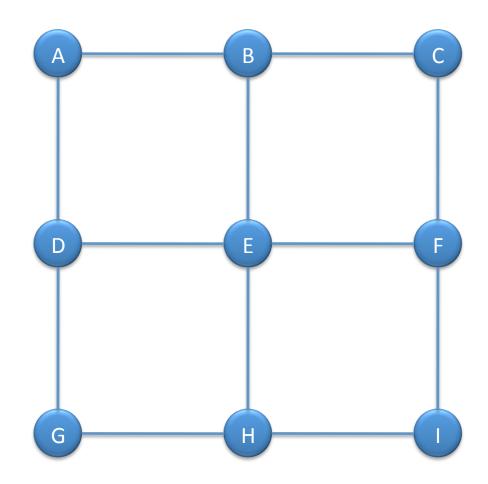
$$\psi_{eq}(X_i = x_i, X_j = x_j) =$$

$$\begin{cases} 1 & \text{if } x_i = x_j \\ 0 & \text{otherwise} \end{cases}$$

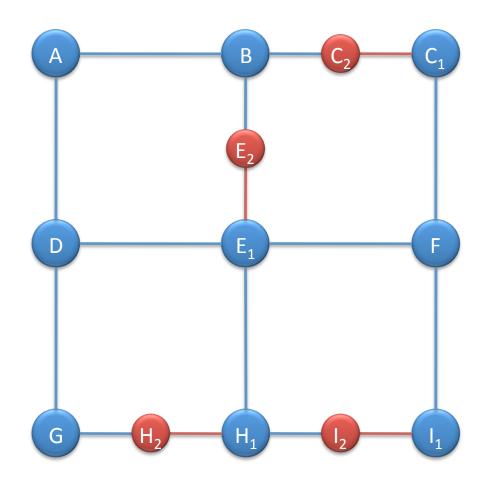


$$Pr(x_1,...,x_n) = \frac{1}{Z} \psi(x_1,x_5)...\psi(x_2,x_4)...\theta(x_1)...\theta(x_n)$$

• Model ${\mathcal M}$

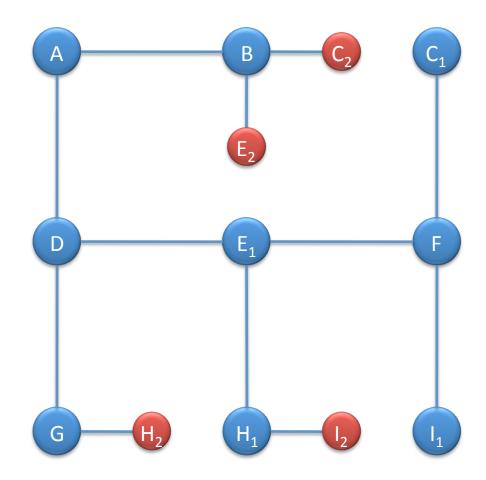


Model + Eq.

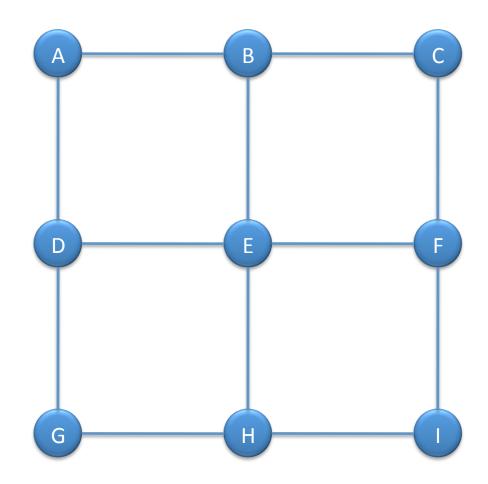


Relaxed

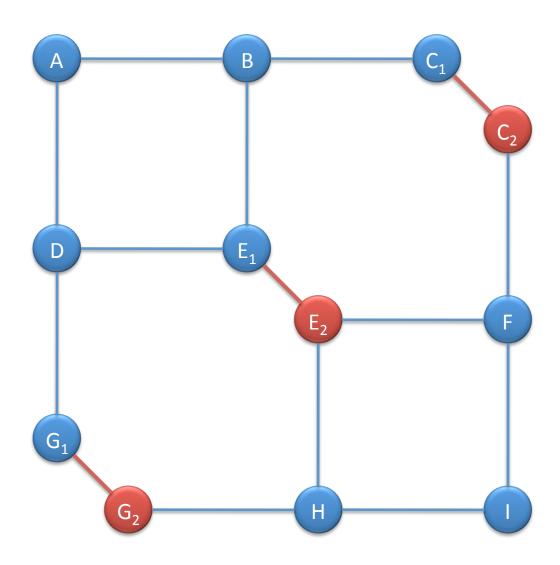
• Treewidth 1



• Model ${\mathcal M}$

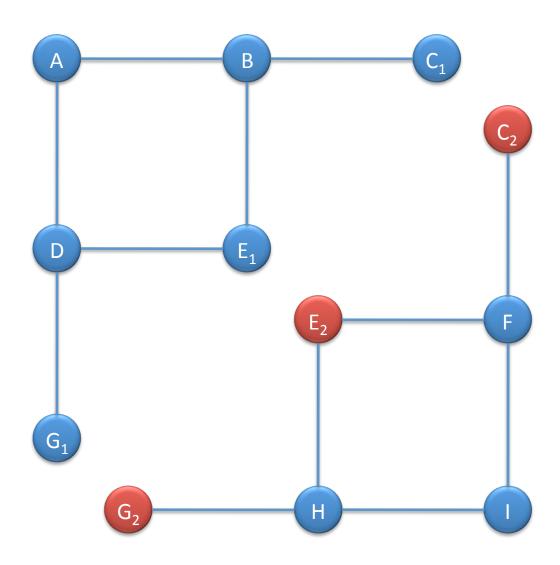


• Model + Eq.

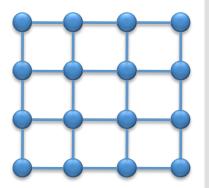


Relaxed

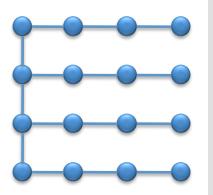
Decomposed



Model + Eq



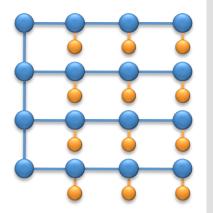
Relax



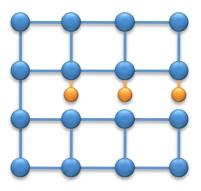
Intractable model, augmented with equivalence constraints

Simplify network structure: Relax equivalence constraints

Compensate

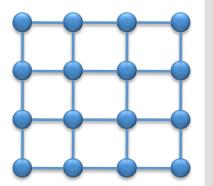


Recover

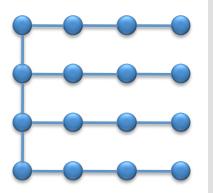


Compensate for relaxation: Restore a weaker equivalence Recover structure, identify an improved approximation

Model + Eq



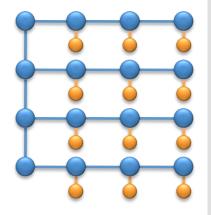
Relax



Intractable model, augmented with equivalence constraints

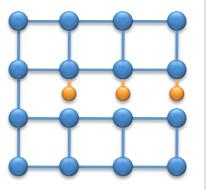
Usually gives upper/lower bounds: mini-buckets, MAXSAT

Compensate



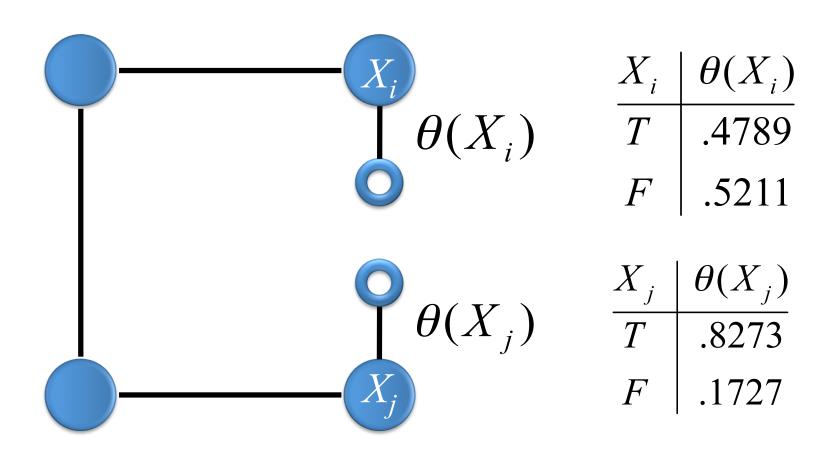
Compensate for relaxation: Restore a weaker equivalence

Recover

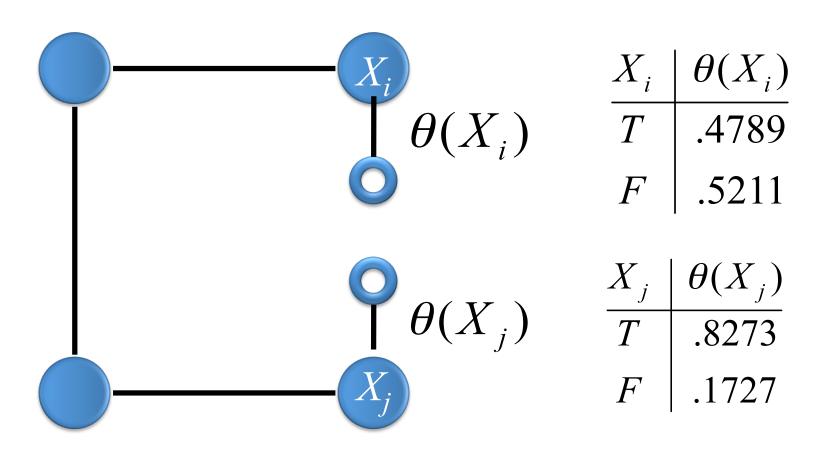


Recover structure, identify an improved approximation

Compensating for an Equivalence

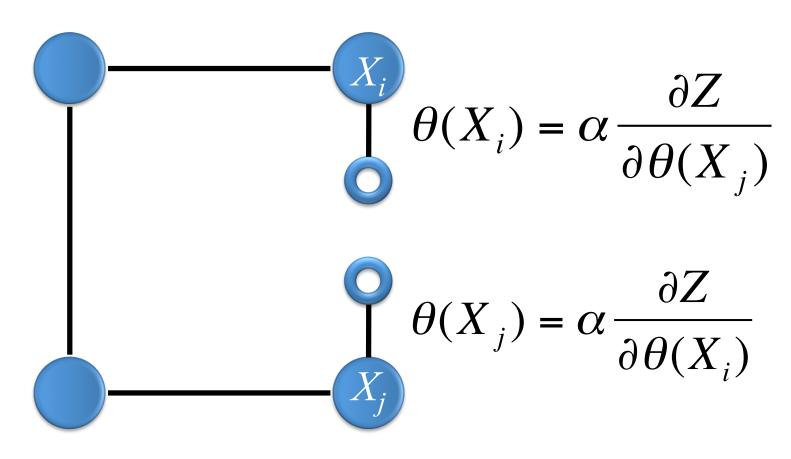


Compensating for an Equivalence

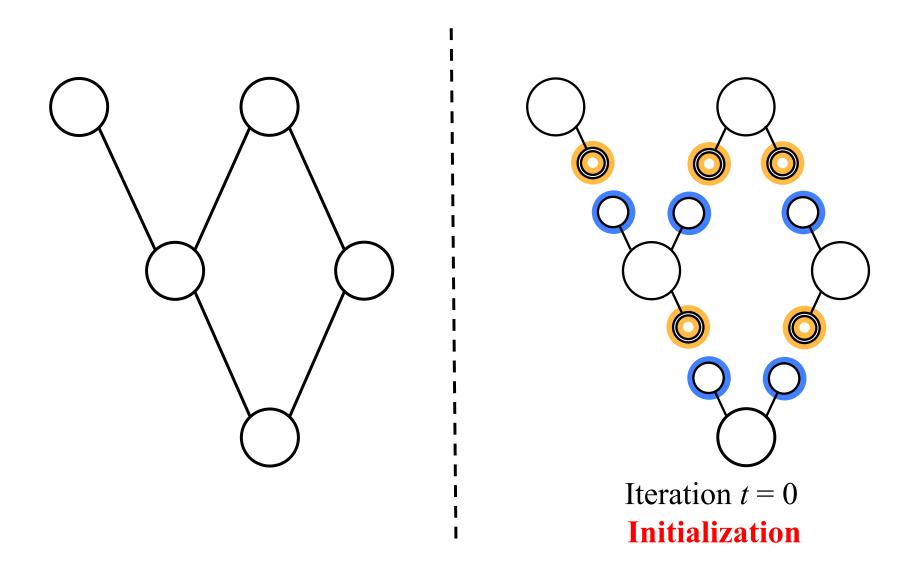


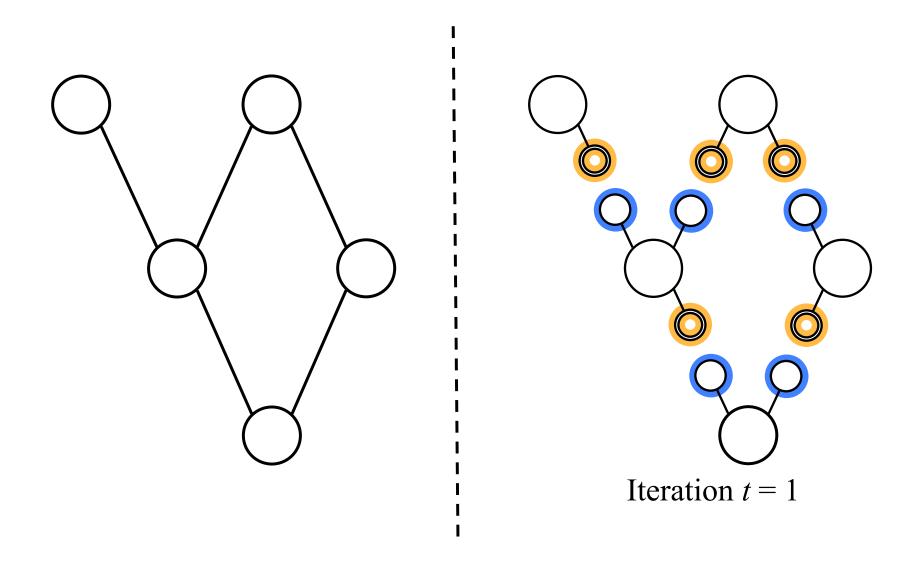
$$Pr(X_i = x) = Pr(X_j = x)$$

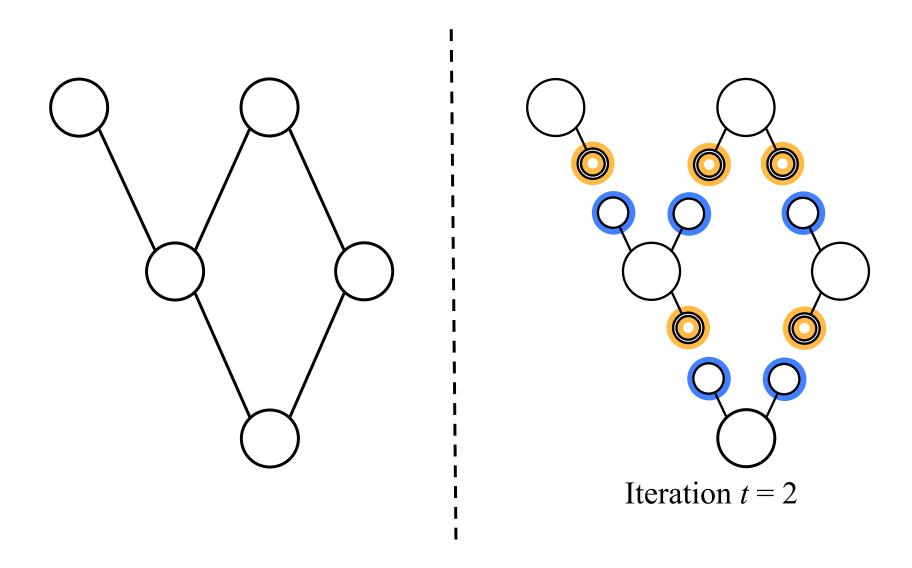
Compensating for an Equivalence

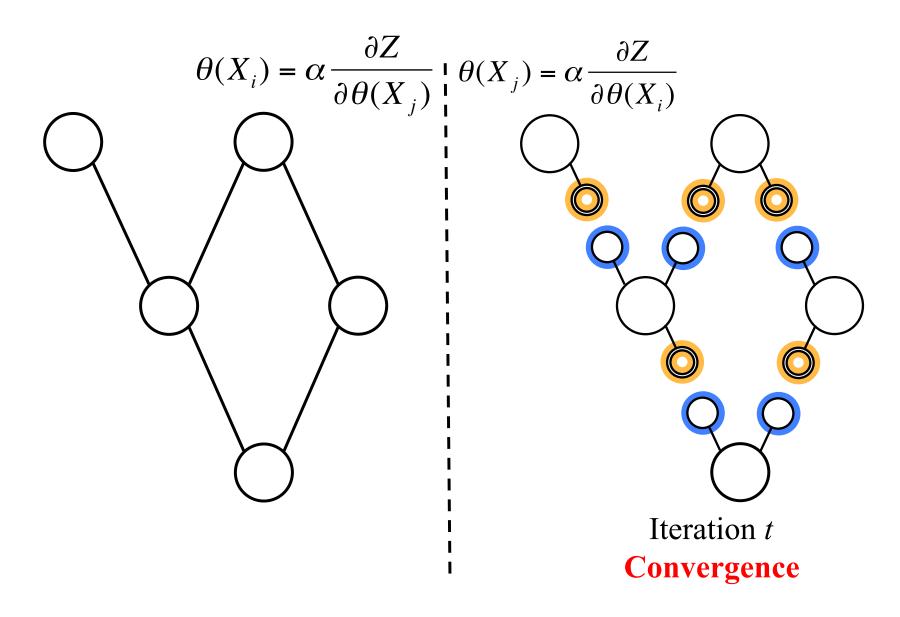


$$\Pr(X_i = x) = \Pr(X_j = x)$$

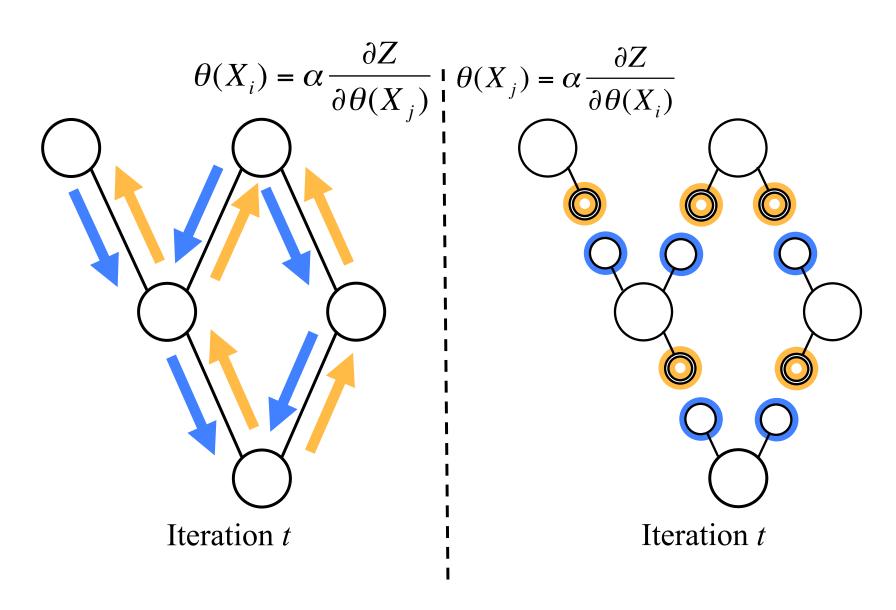




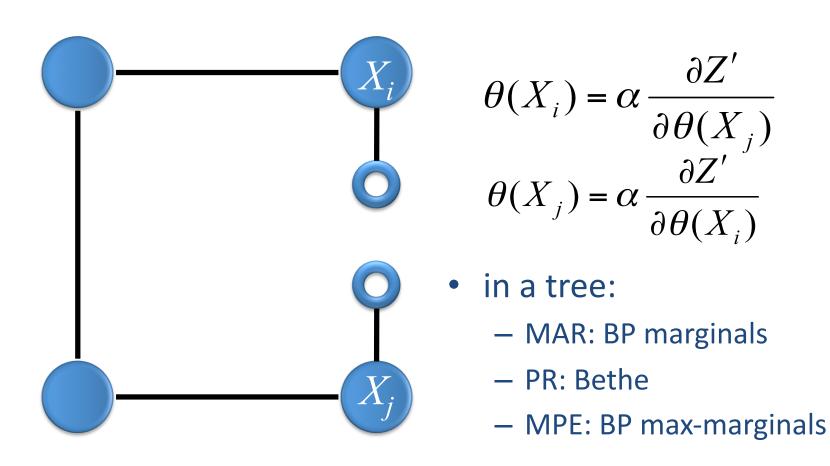




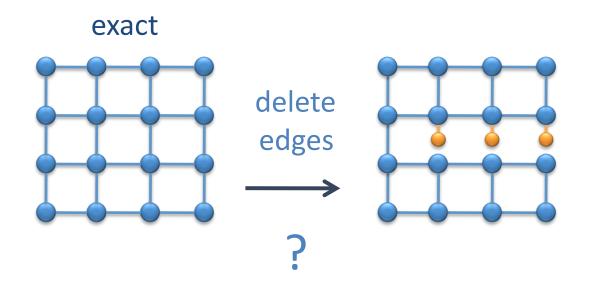
Characterizing Loopy Belief Propagation



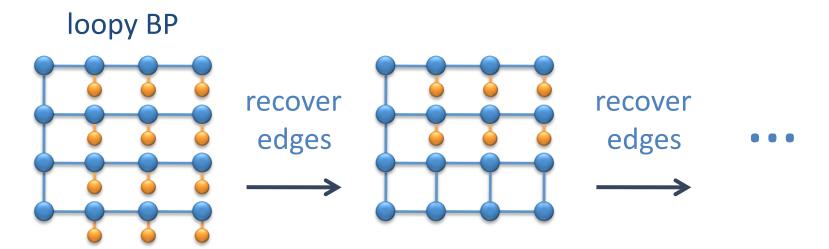
Characterizing Loopy Belief Propagation

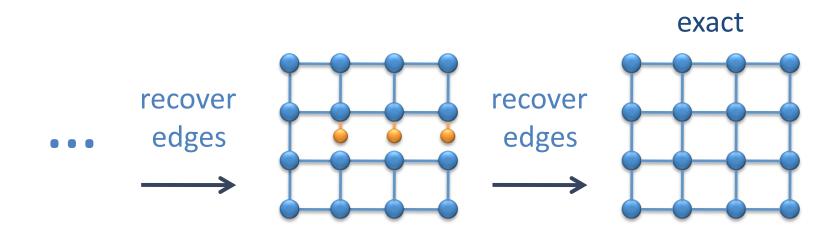


Which Edges to Delete?

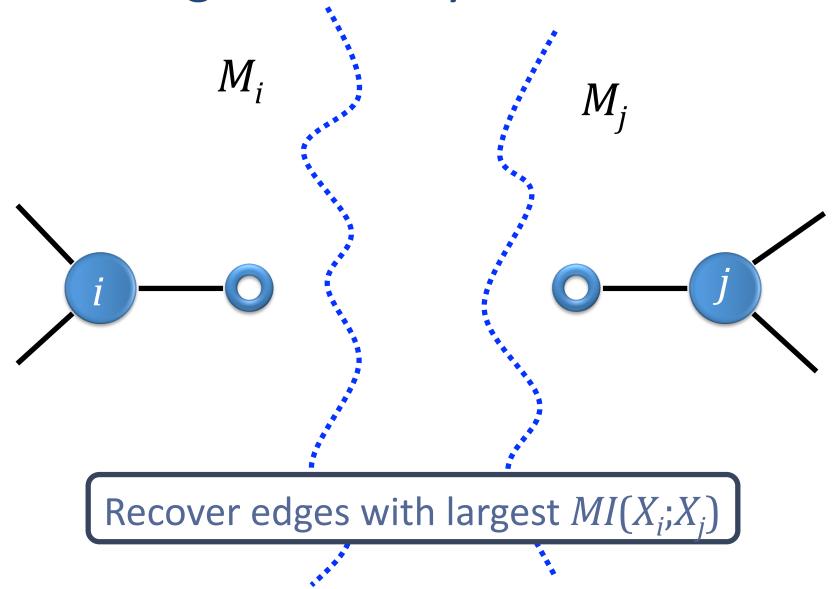


Edge Recovery

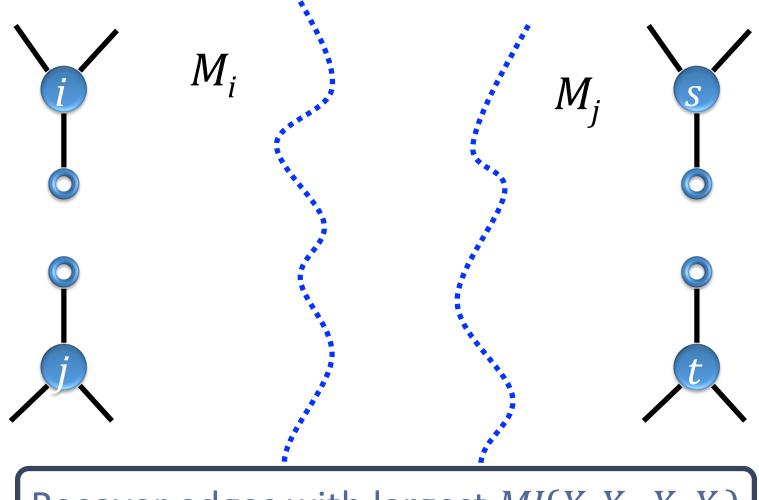




Edge Recovery: ZERO-EC

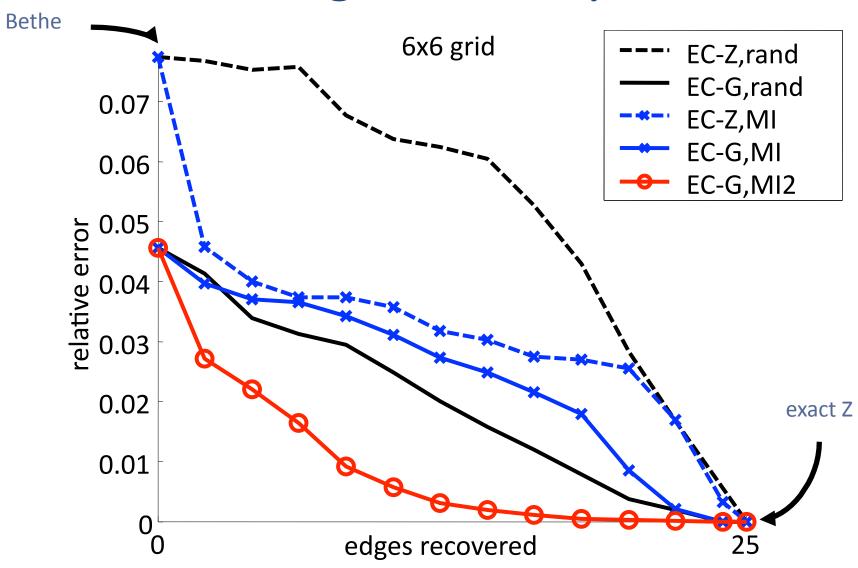


Edge Recovery: GENERAL-EC

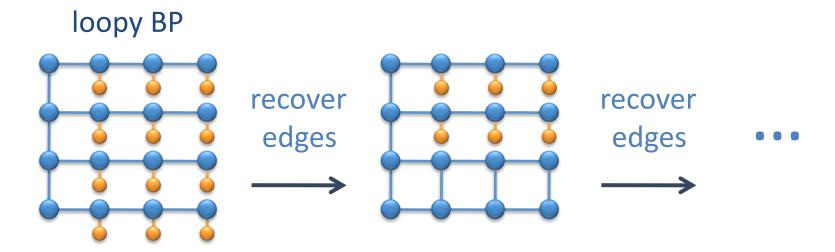


Recover edges with largest $MI(X_i,X_j; X_s,X_t)$

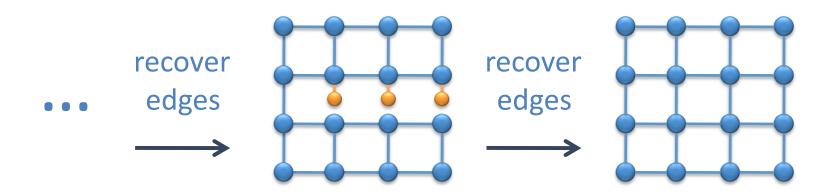
Edge Recovery



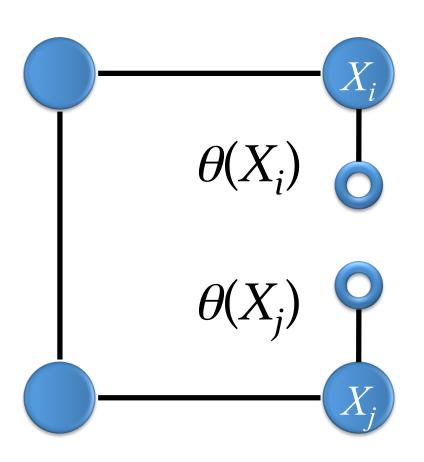
Edge Recovery: New Idea



Challenge UAI-10: encourage convergence, residual recovery



Residual Recovery



 Recover edges based on how close they are to convergence

$$\theta(X_i) = \alpha \frac{\partial Z'}{\partial \theta(X_i)}$$

$$\theta(X_j) = \alpha \frac{\partial Z'}{\partial \theta(X_i)}$$

Evaluation Benchmarks

Benchmark	PR	MAR	MPE
CSP	8	8	55
Grids	20	20	40
Image Alignment			10
Medical Diagnosis	26	26	
Object Detection	96	96	92
Pedigree	4	4	
Protein Folding			21
Protein-Protein Interaction			8
Segmentation	50	50	50
TOTAL	204	204	287

PR Task: 20 Seconds MAR Task: 20 Seconds

Solver	Score
edbr	1.7146
vgogate	2.1620
libDai	2.2775

Solver	Score
edbq	0.2390
libDai2	0.3064
vgogate	0.4409

PR Task: 20 Minutes MAR Task: 20 Minutes

Solver	Score
vgogate	1.2610
edbp	1.3063
libDai	2.0707

Solver	Score
ijgp	0.1722
edbq	0.1742
libDai3	0.2810

PR Task: 1 Hour

Solver	Score
vgogate	1.2609
edbr	1.2699
libDai	2.0707

MAR Task: 1 Hour

Solver	Score
ijgp	0.1703
edbr	0.1753
libDai3	0.2639

PR Task: 1 Hour

Solver	Score
vgogate	1.2609
edbr	1.2699
libDai	2.0707

MAR Task: 1 Hour

Solver	Score
ijgp	0.1703
edbr	0.1753
libDai3	0.2639

Exact Solvers

Can use any exact solver

 Used Hugin and Shenoy-Shafer jointree algorithms. Did not use Ace.

 Did not expect instances to be solvable exactly within the given time limits!

Ideally...

Exact inference based on compiling CNFs

- Edge recovery using incremental compilation:
 - conjoin recovered equivalence constraint with current compilation

Not there yet: more engineering needed!

Key Ideas

- Approximate inference: formulated as exact inference in an approximate model
- Approximate models: obtained by relaxing and compensating for equivalence constraints
- Anytime inference: selective recovery of equivalence constraints
- Exact inference: formulated in terms of enforcing decomposability and determinism of propositional knowledge bases



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AR Group, UCLA

modeling and reasoning with Bayesian networks, developed in Java by the Automated Reasoning Group of Professor Adnan Darwiche at UCLA.

local structure: determinism and CSI

SamIam is a comprehensive tool for

Samiam includes two main components: a graphical user interface and a reasoning

engine. The graphical interface allows users to develop Bayesian network models and to save them in a variety of formats. The reasoning engine supports many tasks including: classical inference; parameter estimation; time-space tradeoffs; sensitivity analysis; and explanation-generation based on MAP and

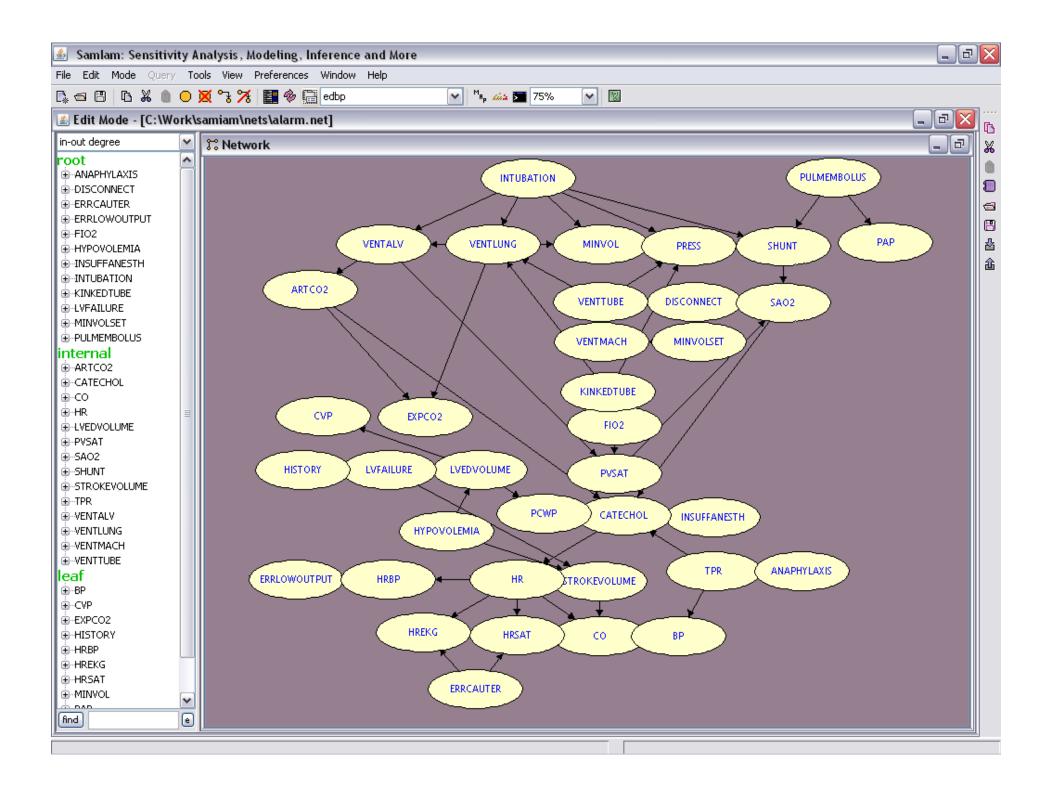
MPF Relational Models Sensitivity Analysis Time-Space Tradeoffs Timing MAP

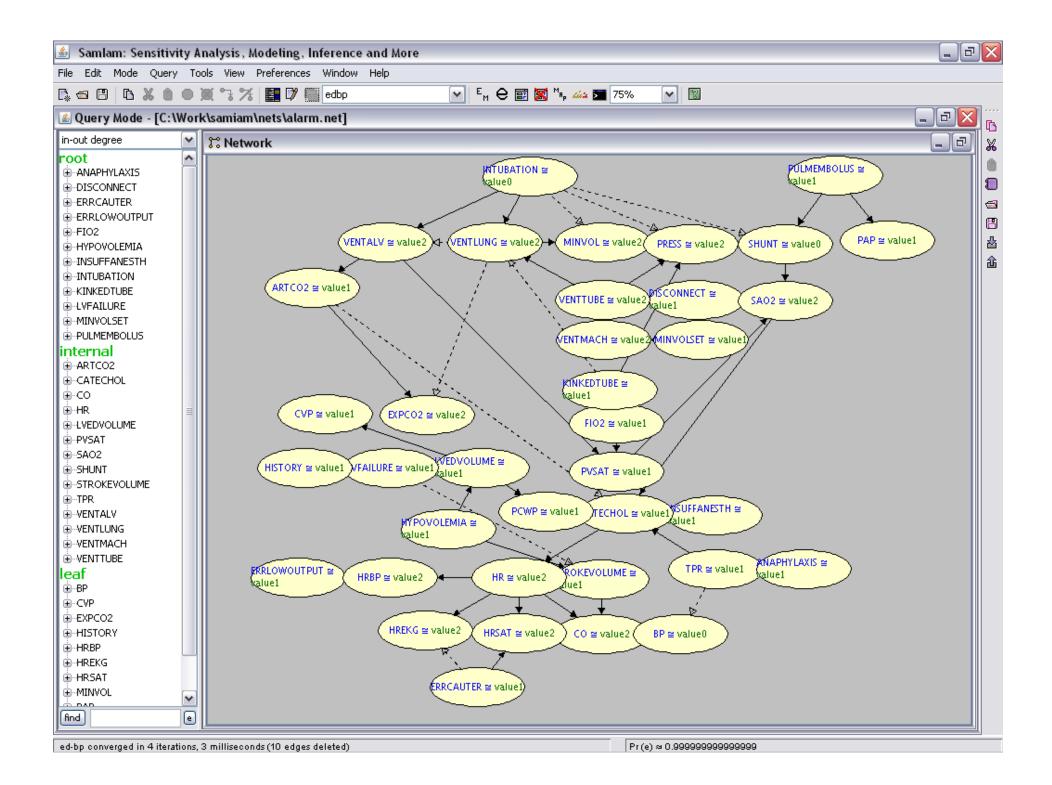
MPE.

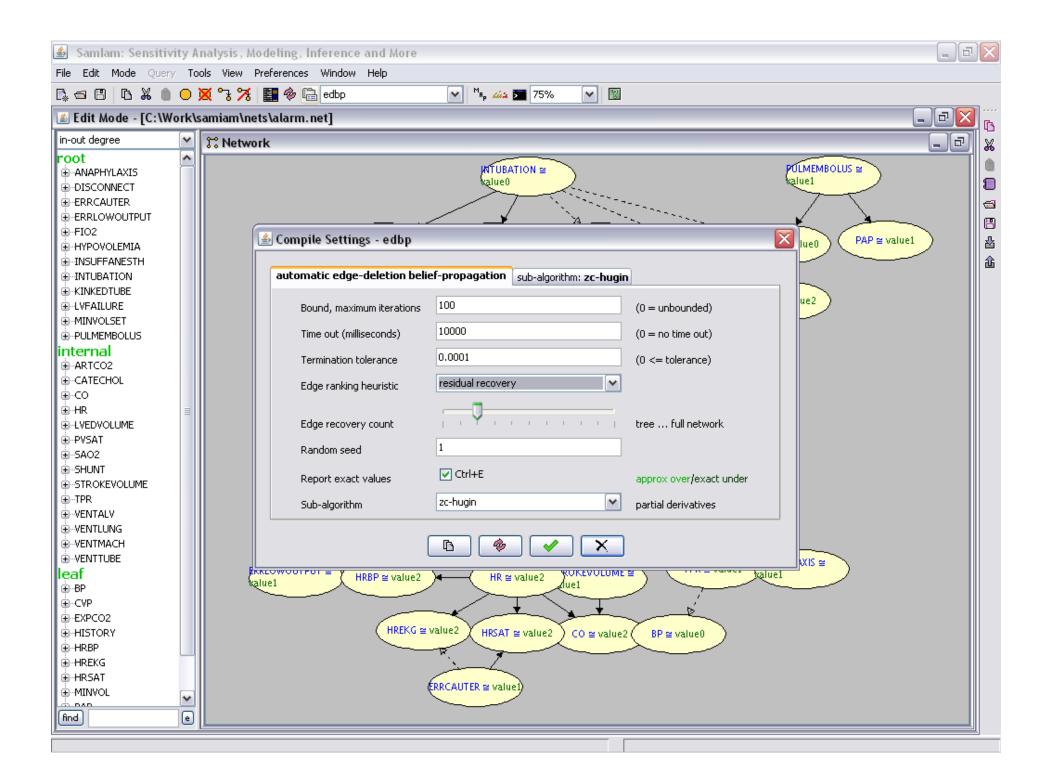
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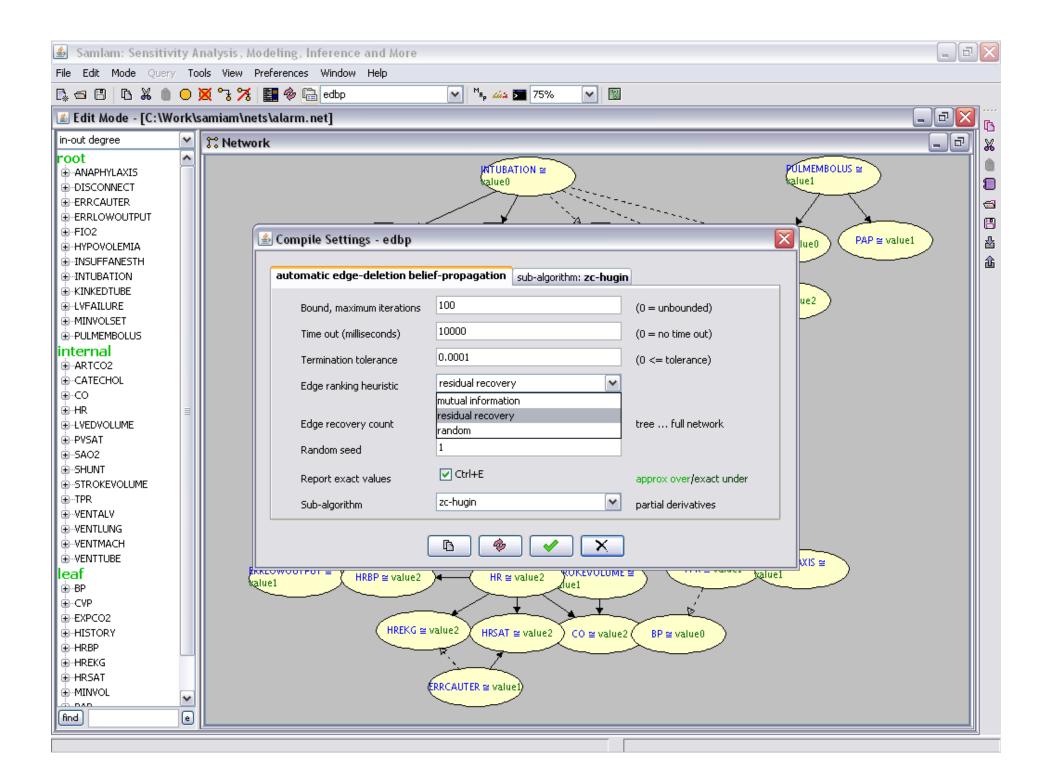
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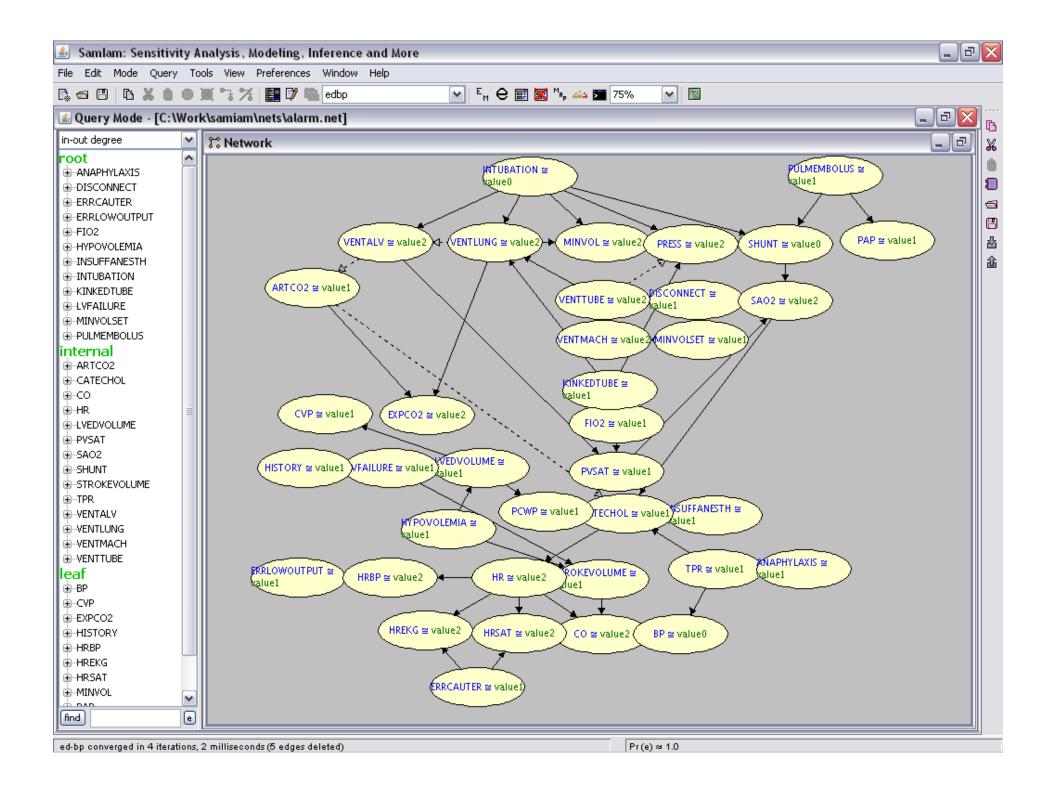
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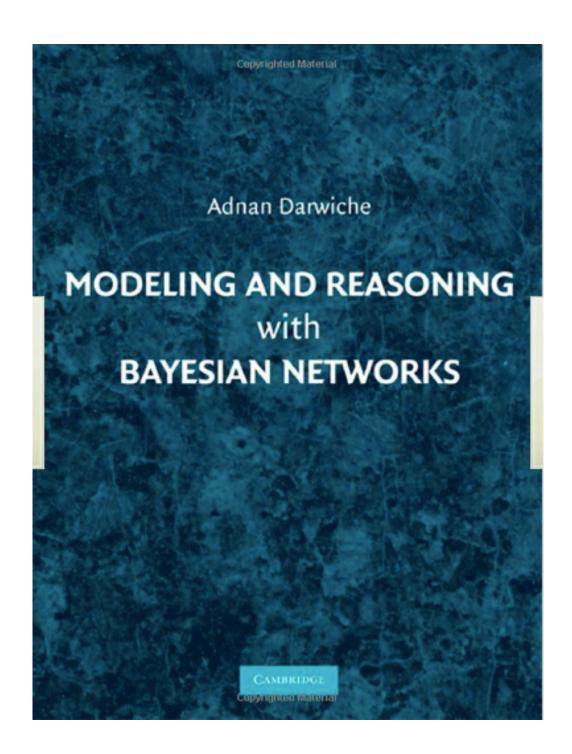














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SamIam is a comprehensive tool for modeling and reasoning with Bayesian networks, developed in Java by the Automated Reasoning Group of Professor Adnan Darwiche at UCLA.

Samiam includes two main components: a graphical user interface and a reasoning engine. The graphical interface allows users



to develop Bayesian network models and to save them in a variety of formats. The reasoning engine supports many tasks including: classical inference; parameter estimation; time-space tradeoffs; sensitivity analysis; and explanation-generation based on MAP and MPE.

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