CSE 573: Artificial Intelligence Autumn 2010

Lecture 14: Bayesian Networks --Sampling and Learning 11/30/2010

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Many slides over the course adapted from Dan Klein.

Announcements

- PS4 grades posted
- Syllabus revised
 - Machine learning focus
 - Exam solutions on lectures page
- We will do mini-project status reports during last class

Outline

Probabilistic models: approx. inference and learning

- (Recap) Bayesian Networks (BNs)
- Approximate Inference: Sampling
- Naive Bayes models
- Parameter Estimation
- Smoothing

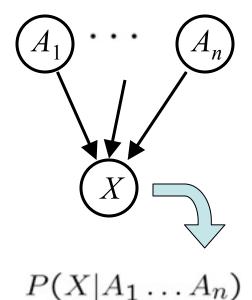
Recap: Bayes' Net Semantics

- Let's formalize the semantics of a Bayes' net
- A set of nodes, one per variable X
- A directed, acyclic graph
- A conditional distribution for each node
 - A collection of distributions over X, one for each combination of parents' values

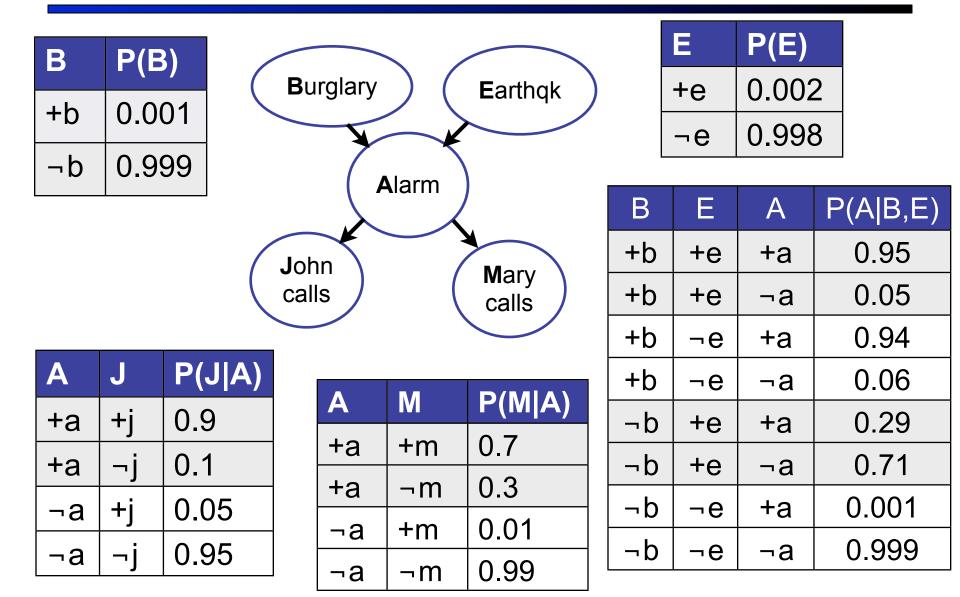
 $P(X|a_1\ldots a_n)$

CPT: conditional probability table

A Bayes net = Topology (graph) + Local Conditional Probabilities

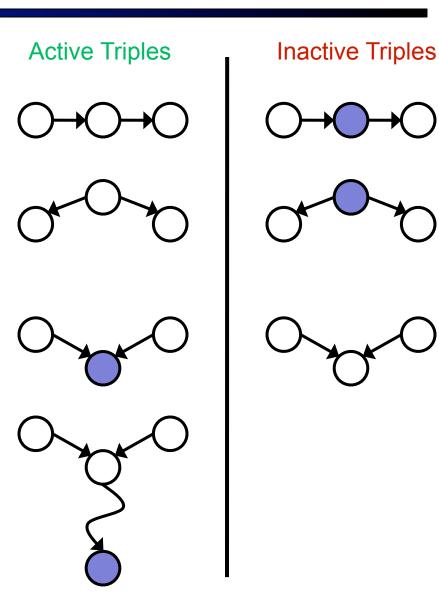


Example: Alarm Network



Recap: Reachability (D-Separation)

- Question: Are X and Y conditionally independent given evidence vars {Z}?
 - Yes, if X and Y "separated" by Z
 - Look for active paths from X to Y
 - No active paths = independence!
- A path is active if each triple is active:
 - Causal chain A → B → C where B is unobserved (either direction)
 - Common cause A ← B → C where B is unobserved
 - Common effect (aka v-structure)
 A → B ← C where B or one of its descendents is observed
- All it takes to block a path is a single inactive segment



Variable Elimination Outline

- Maintain a set of tables called factors
- Initial factors are local CPTs (one per node)

P(R)		
+r	0.1	
-r	0.9	

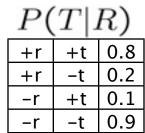
P(T R)				
+r	+t	0.8		
+r	-t	0.2		
-r	+t	0.1		
-r	-t	0.9		

D(1)		1
(1	1)

+t	+1	0.3
+t	Τ	0.7
-t	+1	0.1
-t	-1	0.9

- Any known values are selected
 - E.g. if we know $L = +\ell$, the initial factors are

P(R)				
+r 0.1				
-r 0.9				



$P(+\ell T)$				
+t	+1	0.3		
-t	+1	0.1		

VE: Alternately join factors and eliminate variables

Recap: General Variable Elimination

• Query:
$$P(Q|E_1 = e_1, \dots E_k = e_k)$$

- Start with initial factors:
 - Local CPTs (but instantiated by evidence)
- While there are still hidden variables (not Q or evidence):
 - Pick a hidden variable H
 - Join all factors mentioning H
 - Eliminate (sum out) H
- Join all remaining factors and normalize

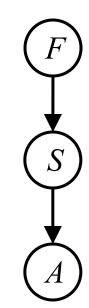
Exact Inference: Variable Elimination

Remaining Issues:

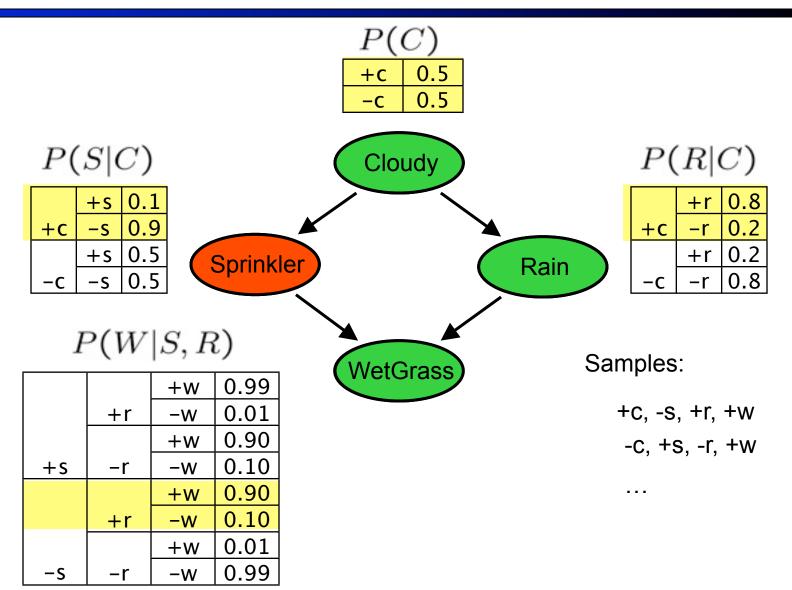
- Complexity: exponential in tree width (size of the largest factor created)
- Best elimination ordering? NP-hard problem
- What you need to know:
 - Should be able to run it on small examples, understand the factor creation / reduction flow
 - Better than enumeration: saves time by marginalizing variables as soon as possible rather than at the end
- We have seen a special case of VE already
 - HMM Forward Inference

Approximate Inference

- Simulation has a name: sampling
- Sampling is a hot topic in machine learning, and it's really simple
- Basic idea:
 - Draw N samples from a sampling distribution S
 - Compute an approximate posterior probability
 - Show this converges to the true probability P
- Why sample?
 - Learning: get samples from a distribution you don't know
 - Inference: getting a sample is faster than computing the right answer (e.g. with variable elimination)



Prior Sampling



Prior Sampling

This process generates samples with probability:

$$S_{PS}(x_1 \dots x_n) = \prod_{i=1}^n P(x_i | \text{Parents}(X_i)) = P(x_1 \dots x_n)$$

...i.e. the BN's joint probability

• Let the number of samples of an event be $N_{PS}(x_1 \dots x_n)$

• Then
$$\lim_{N \to \infty} \hat{P}(x_1, \dots, x_n) = \lim_{N \to \infty} N_{PS}(x_1, \dots, x_n)/N$$

= $S_{PS}(x_1, \dots, x_n)$
= $P(x_1 \dots x_n)$

I.e., the sampling procedure is consistent

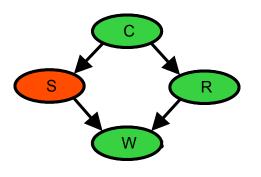
Example

• We'll get a bunch of samples from the BN:

- +c, -s, +r, +w
- +c, +s, +r, +w
- -c, +s, +r, -w
- +c, -s, +r, +w
- -C, -S, -r, +W

If we want to know P(W)

- We have counts <+w:4, -w:1>
- Normalize to get P(W) = <+w:0.8, -w:0.2>
- This will get closer to the true distribution with more samples
- Can estimate anything else, too
- What about P(C| +w)? P(C| +r, +w)? P(C| -r, -w)?
- Fast: can use fewer samples if less time (what's the drawback?)



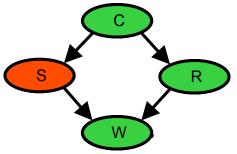
Rejection Sampling

Let's say we want P(C)

- No point keeping all samples around
- Just tally counts of C as we go

Let's say we want P(C| +s)

- Same thing: tally C outcomes, but ignore (reject) samples which don't have S=+s
- This is called rejection sampling
- It is also consistent for conditional probabilities (i.e., correct in the limit)



+C, -S, +r, +W +C, +S, +r, +W -C, +S, +r, -W +C, -S, +r, +W -C, -S, -r, +W

Problem with rejection sampling:

- If evidence is unlikely, you reject a lot of samples
- You don't exploit your evidence as you sample

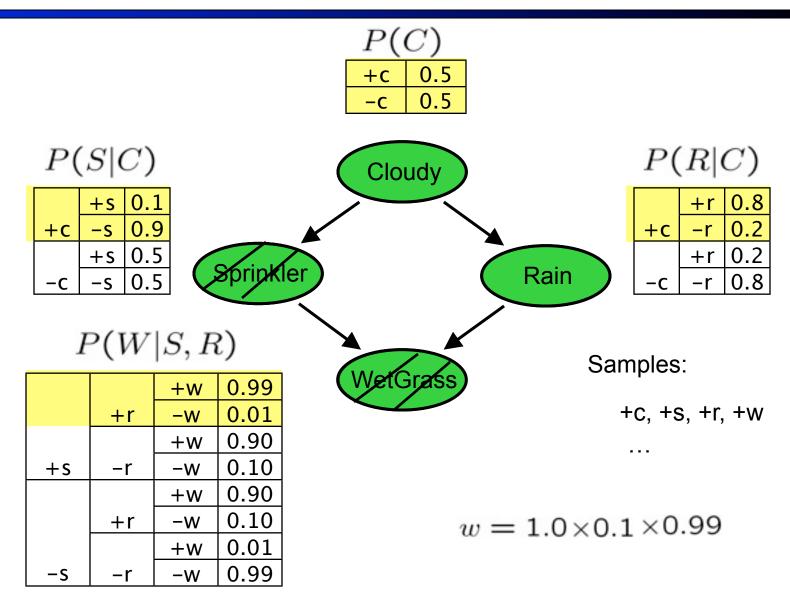
Idea: fix evidence variables and sample the rest

-b +a

+b. +a

-b. -a

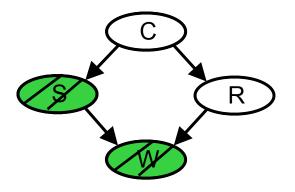
- Problem: sample distribution not consistent!
- Solution: weight by probability of evidence given parents



Sampling distribution if z sampled and e fixed evidence

$$S_{WS}(\mathbf{z}, \mathbf{e}) = \prod_{i=1}^{l} P(z_i | \mathsf{Parents}(Z_i))$$

• Now, samples have weights $w(\mathbf{z}, \mathbf{e}) = \prod_{i=1}^{m} P(e_i | \text{Parents}(E_i))$

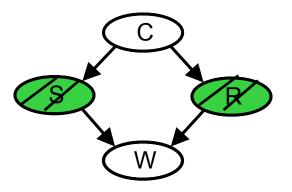


Together, weighted sampling distribution is consistent

$$S_{\text{WS}}(z, e) \cdot w(z, e) = \prod_{i=1}^{i} P(z_i | \text{Parents}(z_i)) \prod_{i=1}^{m} P(e_i | \text{Parents}(e_i))$$
$$= P(z, e)$$

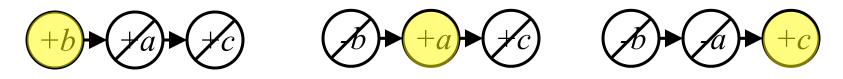
Likelihood weighting is good

- We have taken evidence into account as we generate the sample
- E.g. here, W's value will get picked based on the evidence values of S, R
- More of our samples will reflect the state of the world suggested by the evidence
- Likelihood weighting doesn't solve all our problems
 - Evidence influences the choice of downstream variables, but not upstream ones (C isn't more likely to get a value matching the evidence)
- We would like to consider evidence when we sample every variable



Markov Chain Monte Carlo*

- Idea: instead of sampling from scratch, create samples that are each like the last one.
- *Gibbs Sampling*: resample one variable at a time, conditioned on the rest, but keep evidence fixed.



- Properties: Now samples are not independent (in fact they're nearly identical), but sample averages are still consistent estimators!
- What's the point: both upstream and downstream variables condition on evidence.

Machine Learning

- Up until now: how to reason in a model and how to make optimal decisions
- Machine learning: how to acquire a model on the basis of data / experience
 - Learning parameters (e.g. probabilities)
 - Learning structure (e.g. BN graphs)
 - Learning hidden concepts (e.g. clustering)

Example: Spam Filter

- Input: email
- Output: spam/ham
- Setup:
 - Get a large collection of example emails, each labeled "spam" or "ham"
 - Note: someone has to hand label all this data!
 - Want to learn to predict labels of new, future emails
- Features: The attributes used to make the ham / spam decision
 - Words: FREE!
 - Text Patterns: \$dd, CAPS
 - Non-text: SenderInContacts



First, I must solicit your confidence in this transaction, this is by virture of its nature as being utterly confidencial and top secret. ...



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TO BE REMOVED FROM FUTURE MAILINGS, SIMPLY REPLY TO THIS MESSAGE AND PUT "REMOVE" IN THE SUBJECT.

99 MILLION EMAIL ADDRESSES FOR ONLY \$99

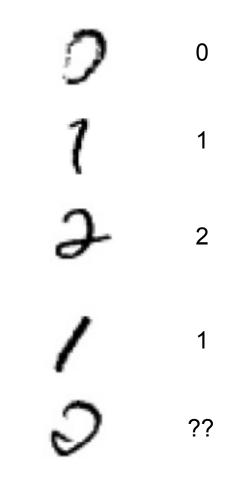
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Ok, Iknow this is blatantly OT but I'm beginning to go insane. Had an old Dell Dimension XPS sitting in the corner and decided to put it to use, I know it was working pre being stuck in the corner, but when I plugged it in, hit the power nothing happened.

•

Example: Digit Recognition

- Input: images / pixel grids
- Output: a digit 0-9
- Setup:
 - Get a large collection of example images, each labeled with a digit
 - Note: someone has to hand label all this data!
 - Want to learn to predict labels of new, future digit images
- Features: The attributes used to make the digit decision
 - Pixels: (6,8)=ON
 - Shape Patterns: NumComponents, AspectRatio, NumLoops



• ...

Other Classification Tasks

- In classification, we predict labels y (classes) for inputs x
- Examples:
 - Spam detection (input: document, classes: spam / ham)
 - OCR (input: images, classes: characters)
 - Medical diagnosis (input: symptoms, classes: diseases)
 - Automatic essay grader (input: document, classes: grades)
 - Fraud detection (input: account activity, classes: fraud / no fraud)
 - Customer service email routing
 - ... many more

Classification is an important commercial technology!

Important Concepts

- Data: labeled instances, e.g. emails marked spam/ham
 - Training set
 - Held out set
 - Test set
- Features: attribute-value pairs which characterize each x
- Experimentation cycle
 - Learn parameters (e.g. model probabilities) on training set
 - (Tune hyperparameters on held-out set)
 - Very important: never "peek" at the test set!
- Evaluation
 - Compute accuracy of test set
 - Accuracy: fraction of instances predicted correctly
- Overfitting and generalization
 - Want a classifier which does well on *test* data
 - Overfitting: fitting the training data very closely, but not generalizing well

Training Data Held-Out Data Test Data

Bayes Nets for Classification

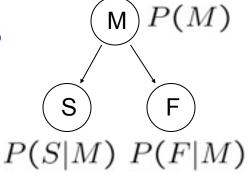
- One method of classification:
 - Use a probabilistic model!
 - Features are observed random variables F_i
 - Y is the query variable
 - Use probabilistic inference to compute most likely Y

 $y = \operatorname{argmax}_y P(y|f_1 \dots f_n)$

You already know how to do this inference

Simple Classification

Simple example: two binary features

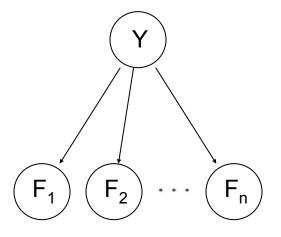


P(m|s, f) -----direct estimate $P(m|s,f) = \frac{P(s,f|m)P(m)}{P(s,f)} \quad ---- Bayes estimate (no assumptions)$ $P(m|s,f) = \frac{P(s|m)P(f|m)P(m)}{P(s,f)} \quad ---- \quad \text{Conditional}$ independen independence + $\begin{cases} P(+m, s, f) = P(s|+m)P(f|+m)P(+m) \\ P(-m, s, f) = P(s|-m)P(f|-m)P(-m) \end{cases}$

General Naïve Bayes

• A general *naive Bayes* model:

$$P(\mathsf{Y},\mathsf{F}_1\ldots\mathsf{F}_n) = P(\mathsf{Y})\prod_i P(\mathsf{F}_i|\mathsf{Y})$$



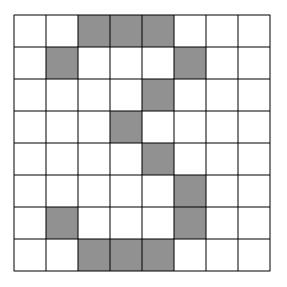
- We only specify how each feature depends on the class
- Total number of parameters is *linear* in n

General Naïve Bayes

- What do we need in order to use naïve Bayes?
 - Inference (you know this part)
 - Start with a bunch of conditionals, P(Y) and the P(F_i|Y) tables
 - Use standard inference to compute P(Y|F₁...F_n)
 - Nothing new here
 - Estimates of local conditional probability tables
 - P(Y), the prior over labels
 - P(F_i|Y) for each feature (evidence variable)
 - These probabilities are collectively called the parameters of the model and denoted by θ
 - Up until now, we assumed these appeared by magic, but...
 - ...they typically come from training data: we'll look at this now

A Digit Recognizer





Output: a digit 0-9

Naïve Bayes for Digits

Simple version:

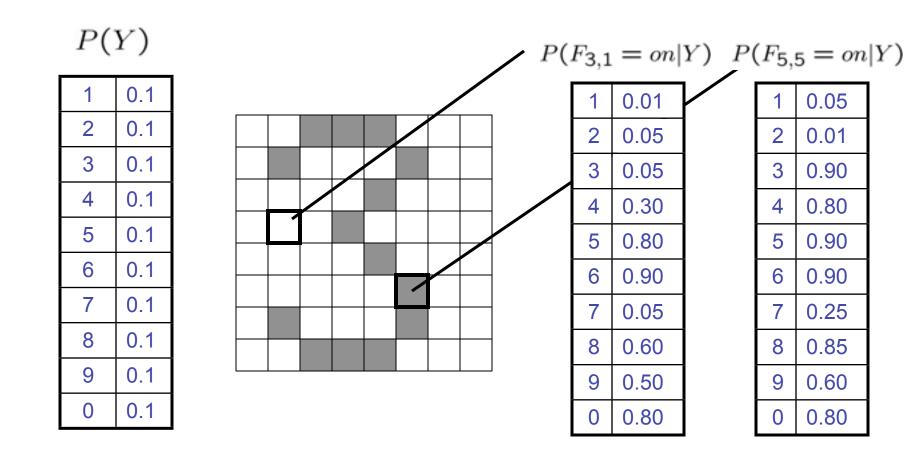
- One feature F_{ii} for each grid position <i,j>
- Possible feature values are on / off, based on whether intensity is more or less than 0.5 in underlying image
- Each input maps to a feature vector, e.g.

- Here: lots of features, each is binary valued
- Naïve Bayes model:

$$P(Y|F_{0,0}...F_{15,15}) \propto P(Y) \prod_{i,j} P(F_{i,j}|Y)$$

What do we need to learn?

Examples: CPTs



Parameter Estimation

- Estimating distribution of random variables like X or X | Y
- Elicitation: ask a human!
 - Usually need domain experts, and sophisticated ways of eliciting probabilities (e.g. betting games)
 - Trouble calibrating
- Empirically: use training data
 - For each outcome x, look at the *empirical rate* of that value:

$$P_{\mathsf{ML}}(x) = \frac{\mathsf{count}(x)}{\mathsf{total samples}}$$

r g g $P_{ML}(\mathbf{r}) = 1/3$

This is the estimate that maximizes the *likelihood of the data*

$$L(x,\theta) = \prod_{i} P_{\theta}(x_i)$$

A Spam Filter

Naïve Bayes spam filter



- Data:
 - Collection of emails, labeled spam or ham
 - Note: someone has to hand label all this data!
 - Split into training, heldout, test sets



Classifiers

- Learn on the training set
- (Tune it on a held-out set)
- Test it on new emails



Dear Sir.

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Naïve Bayes for Text

Bag-of-Words Naïve Bayes:

- Predict unknown class label (spam vs. ham)
- Assume evidence features (e.g. the words) are independent
- Warning: subtly different assumptions than before!
- Word at position *i*, not ith word in the dictionary!

Generative model

 $P(C, W_1 \dots W_n) = P(C) \prod_i P(W_i | C)$

- Tied distributions and bag-of-words
 - Usually, each variable gets its own conditional probability distribution P(F|Y)
 - In a bag-of-words model
 - Each position is identically distributed
 - All positions share the same conditional probs P(W|C)
 - Why make this assumption?

Example: Spam Filtering

• Model:
$$P(C, W_1 \dots W_n) = P(C) \prod_i P(W_i | C)$$

What are the parameters?

P(C)				
ham spam	•	0.66 0.33		

D(C)



the	:	0.0156
to	•	0.0153
and	•	0.0115
of	:	0.0095
you	:	0.0093
а	:	0.0086
with	:	0.0080
from	•	0.0075
• • •		



the :	0.0210
to :	0.0133
of :	0.0119
2002:	0.0110
with:	0.0108
from:	0.0107
and :	0.0105
a :	0.0100
•••	

Where do these come from?

Spam Example

Word	P(w spam)	P(w ham)	Tot Spam	Tot Ham
(prior)	0.33333	0.66666	-1.1	-0.4

P(spam | w) = 98.9

Example: Overfitting

P(features, C = 3)P(features, C = 2)P(C = 3) = 0.1P(C = 2) = 0.1P(on|C=2) = 0.8P(on|C=3)=0.8P(on|C=2) = 0.1- P(on|C = 3) = 0.9P(off|C = 2) = 0.1-P(off|C=3)=0.7P(on|C=2) = 0.01- P(on|C = 3) = 0.0

2 wins!!

Generalization and Overfitting

- Relative frequency parameters will overfit the training data!
 - Just because we never saw a 3 with pixel (15,15) on during training doesn't mean we won't see it at test time
 - Unlikely that every occurrence of "minute" is 100% spam
 - Unlikely that every occurrence of "seriously" is 100% ham
 - What about all the words that don't occur in the training set at all?
 - In general, we can't go around giving unseen events zero probability
- As an extreme case, imagine using the entire email as the only feature
 - Would get the training data perfect (if deterministic labeling)
 - Wouldn't *generalize* at all
 - Just making the bag-of-words assumption gives us some generalization, but isn't enough
- To generalize better: we need to smooth or regularize the estimates

Estimation: Smoothing

- Problems with maximum likelihood estimates:
 - If I flip a coin once, and it's heads, what's the estimate for P (heads)?
 - What if I flip 10 times with 8 heads?
 - What if I flip 10M times with 8M heads?

Basic idea:

- We have some prior expectation about parameters (here, the probability of heads)
- Given little evidence, we should skew towards our prior
- Given a lot of evidence, we should listen to the data

Estimation: Smoothing

Relative frequencies are the maximum likelihood estimates

$$\theta_{ML} = \arg\max_{\theta} P(\mathbf{X}|\theta)$$

= $\arg\max_{\theta} \prod_{i} P_{\theta}(X_{i})$ $P_{\mathsf{ML}}(x) = \frac{\operatorname{count}(x)}{\operatorname{total samples}}$

 In Bayesian statistics, we think of the parameters as just another random variable, with its own distribution

$$\theta_{MAP} = \arg \max_{\theta} P(\theta | \mathbf{X})$$

= $\arg \max_{\theta} P(\mathbf{X} | \theta) P(\theta) / P(\mathbf{X})$????
= $\arg \max_{\theta} P(\mathbf{X} | \theta) P(\theta)$

Estimation: Laplace Smoothing

Laplace's estimate:

 Pretend you saw every outcome once more than you actually did



$$P_{LAP}(x) = \frac{c(x) + 1}{\sum_{x} [c(x) + 1]}$$
$$= \frac{c(x) + 1}{N + |X|}$$

 $P_{ML}(X) =$

$$P_{LAP}(X) =$$

 Can derive this as a MAP estimate with *Dirichlet priors* (Bayesian justfication)

Estimation: Laplace Smoothing

- Laplace's estimate (extended):
 - Pretend you saw every outcome k extra times

$$P_{LAP,k}(x) = \frac{c(x) + k}{N + k|X|}$$

- What's Laplace with k = 0?
- k is the strength of the prior
- Laplace for conditionals:
 - Smooth each condition independently:

$$P_{LAP,0}(X) =$$

$$P_{LAP,1}(X) =$$

$$P_{LAP,100}(X) =$$

$$P_{LAP,k}(x|y) = \frac{c(x,y) + k}{c(y) + k|X|}$$

Estimation: Linear Interpolation

- In practice, Laplace often performs poorly for P(X|Y):
 - When |X| is very large
 - When |Y| is very large
- Another option: linear interpolation
 - Also get P(X) from the data
 - Make sure the estimate of P(X|Y) isn't too different from P(X)

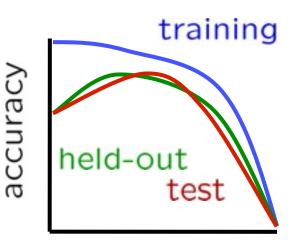
$$P_{LIN}(x|y) = \alpha \hat{P}(x|y) + (1.0 - \alpha)\hat{P}(x)$$

What if α is 0? 1?

Tuning on Held-Out Data

Now we've got two kinds of unknowns

- Parameters: the probabilities P(Y|X), P(Y)
- Hyperparameters, like the amount of smoothing to do: k, $\boldsymbol{\alpha}$
- Where to learn?
 - Learn parameters from training data
 - Must tune hyperparameters on different data
 - Why?
 - For each value of the hyperparameters, train and test on the held-out data
 - Choose the best value and do a final test on the test data



 α

Baselines

First step: get a baseline

- Baselines are very simple "straw man" procedures
- Help determine how hard the task is
- Help know what a "good" accuracy is
- Weak baseline: most frequent label classifier
 - Gives all test instances whatever label was most common in the training set
 - E.g. for spam filtering, might label everything as ham
 - Accuracy might be very high if the problem is skewed
 - E.g. calling everything "ham" gets 66%, so a classifier that gets 70% isn't very good...
- For real research, usually use previous work as a (strong) baseline

Confidences from a Classifier

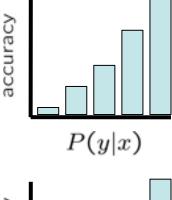
- The confidence of a probabilistic classifier:
 - Posterior over the top label

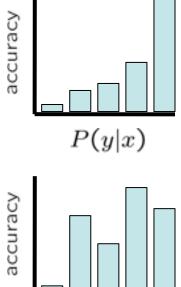
 $\operatorname{confidence}(x) = \max_{y} P(y|x)$

- Represents how sure the classifier is of the classification
- Any probabilistic model will have confidences
- No guarantee confidence is correct

Calibration

- Weak calibration: higher confidences mean higher accuracy
- Strong calibration: confidence predicts accuracy rate
- What's the value of calibration?

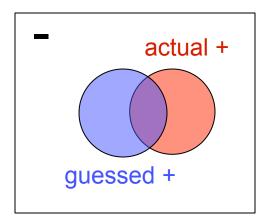




P(y|x)

Precision vs. Recall

- Let's say we want to classify web pages as homepages or not
 - In a test set of 1K pages, there are 3 homepages
 - Our classifier says they are all non-homepages
 - 99.7 accuracy!
 - Need new measures for rare positive events



- Precision: fraction of guessed positives which were actually positive
- Recall: fraction of actual positives which were guessed as positive
- Say we detect 5 spam emails, of which 2 were actually spam, and we missed one
 - Precision: 2 correct / 5 guessed = 0.4
 - Recall: 2 correct / 3 true = 0.67
- Which is more important in customer support email automation?

Precision vs. Recall

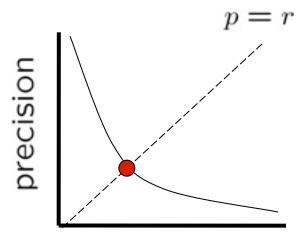
Precision/recall tradeoff

- Often, you can trade off precision and recall
- Only works well with weakly calibrated classifiers

• To summarize the tradeoff:

- Break-even point: precision value when p = r
- F-measure: harmonic mean of p and r:

$$F_1 = \frac{2}{1/p + 1/r}$$



recall

Errors, and What to Do

Examples of errors

Dear GlobalSCAPE Customer,

GlobalSCAPE has partnered with ScanSoft to offer you the latest version of OmniPage Pro, for just \$99.99* - the regular list price is \$499! The most common question we've received about this offer is - Is this genuine? We would like to assure you that this offer is authorized by ScanSoft, is genuine and valid. You can get the . . .

. . . To receive your \$30 Amazon.com promotional certificate, click through to

http://www.amazon.com/apparel

and see the prominent link for the \$30 offer. All details are there. We hope you enjoyed receiving this message. However, if you'd rather not receive future e-mails announcing new store launches, please click . . .

What to Do About Errors?

- Need more features— words aren't enough!
 - Have you emailed the sender before?
 - Have 1K other people just gotten the same email?
 - Is the sending information consistent?
 - Is the email in ALL CAPS?
 - Do inline URLs point where they say they point?
 - Does the email address you by (your) name?
- Can add these information sources as new variables in the NB model
- Next class we'll talk about classifiers which let you easily add arbitrary features more easily

Summary

- Bayes rule lets us do diagnostic queries with causal probabilities
- The naïve Bayes assumption takes all features to be independent given the class label
- We can build classifiers out of a naïve Bayes model using training data
- Smoothing estimates is important in real systems
- Classifier confidences are useful, when you can get them