Bayesian Learning

Based on “Machine Learning”, T. Mitchell, McGRAW Hill, 1997, ch. 6

Acknowledgement:

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Two Roles for the Bayesian Methods in Learning

1. Provides practical **learning algorithms**
   by combining prior knowledge/probabilities with observed data:
   - Naive Bayes learning algorithm
   - Expectation Maximization (EM) learning algorithm (scheme):
     learning in the presence of unobserved variables
   - Bayesian Belief Network learning

2. Provides a **useful conceptual framework**
   - Serves for evaluating other learning algorithms, e.g.
     concept learning through general-to-specific hypotheses ordering
     (**FINDS**, and **CANDIDATEELIMINATION**),
     neural networks, liinar regression
   - Provides additional insight into Occam’s razor
PLAN

1. Basic Notions
   Bayes’ Theorem
   Defining classes of hypotheses:
   - Maximum A posteriori Probability (MAP) hypotheses
   - Maximum Likelihood (ML) hypotheses

2. Learning MAP hypotheses
   2.1 The brute force MAP hypotheses learning algorithm
   2.2 The Bayes optimal classifier;
   2.3 The Gibbs classifier;
   2.4 The Naive Bayes and the Joint Bayes classifiers.
      Example: Learning over text data using Naive Bayes
   2.5 The Minimum Description Length (MDL) Principle;
      MDL hypotheses

3. Learning ML hypotheses
   3.1 ML hypotheses in learning real-valued functions
   3.2 ML hypotheses in learning to predict probabilities
   3.3 The Expectation Maximization (EM) algorithm

4. Bayesian Belief Networks
Basic Notions

- **Product Rule:**
  probability of a conjunction of two events $A$ and $B$:
  
  $$P(A \land B) = P(A|B)P(B) = P(B|A)P(A)$$

- **Bayes’ Theorem:**
  
  $$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

- **Theorem of total probability:**
  if events $A_1, \ldots, A_n$ are mutually exclusive, with $\sum_{i=1}^{n} P(A_i) = 1$, then
  
  $$P(B) = \sum_{i=1}^{n} P(B|A_i)P(A_i)$$

  in particular
  
  $$P(B) = P(B|A)P(A) + P(B|\neg A)P(\neg A)$$
Using Bayes’ Theorem for Hypothesis Learning

\[ P(h|D) = \frac{P(D|h)P(h)}{P(D)} \]

- \( P(D) \) = the (prior) probability of training data \( D \)
- \( P(h) \) = the (prior) probability of the hypothesis \( h \)
- \( P(D|h) \) = the (a posteriori) probability of \( D \) given \( h \)
- \( P(h|D) \) = the (a posteriori) probability of \( h \) given \( D \)
Classes of Hypotheses

**Maximum Likelihood (ML) hypothesis:**
the hypothesis that best explains the training data

\[ h_{ML} = \arg\max_{h_i \in H} P(D|h_i) \]

**Maximum A posteriori Probability (MAP) hypothesis:**
the most probable hypothesis given the training data

\[ h_{MAP} = \arg\max_{h \in H} P(h|D) = \arg\max_{h \in H} \frac{P(D|h)P(h)}{P(D)} = \arg\max_{h \in H} P(D|h)P(h) \]

**Note:** If \( P(h_i) = P(h_j), \forall i, j \), then \( h_{MAP} = h_{ML} \)
Exemplifying MAP Hypotheses

Suppose the following data characterize the lab result for cancer-suspect people.

\[
\begin{array}{ccc}
P(\text{cancer}) = 0.008 & P(\neg\text{cancer}) = 0.992 & h_1 = \text{cancer}, h_2 = \neg\text{cancer} \\
P(+|\text{cancer}) = 0.98 & P(-|\text{cancer}) = 0.02 & D = \{+, -\}, P(D | h_1), P(D | h_2) \\
P(+|\neg\text{cancer}) = 0.03 & P(-|\neg\text{cancer}) = 0.97 & \\
\end{array}
\]

Question: Should we diagnose a patient \( x \) whose lab result is positive as having cancer?

Answer: No.

Indeed, we have to find \( \text{argmax}\{P(\text{cancer}|+), P(\neg\text{cancer}|+))\} \).

Applying Bayes theorem (for \( D = \{+\} \)):

\[
\begin{align*}
P(+ | \text{cancer})P(\text{cancer}) &= 0.98 \times 0.008 = 0.0078 \\
P(+ | \neg\text{cancer})P(\neg\text{cancer}) &= 0.03 \times 0.992 = 0.0298
\end{align*}
\]

\( \Rightarrow h_{MAP} = \neg\text{cancer} \)

(We can infer \( P(\text{cancer} | +) = \frac{0.0078}{0.0078 + 0.0298} = 21\% \))
2 Learning MAP Hypothesis

2.1 The Brute Force MAP Hypothesis Learning Algorithm

Training:
Choose the hypothesis with the highest posterior probability

\[ h_{MAP} = \arg\max_{h \in H} P(h|D) = \arg\max_{h \in H} P(D|h)P(h) \]

Testing:
Given \( x \), compute \( h_{MAP}(x) \)

Drawback:
Requires to compute all probabilities \( P(D|h) \) and \( P(h) \).
2.2 The Bayes Optimal Classifier:
The Most Probable Classification of New Instances

So far we’ve sought $h_{MAP}$, the most probable hypothesis given the data $D$.

**Question:** Given new instance $x$ — the classification of which can take any value $v_j$ in some set $V$ —, what is its most probable classification?

**Answer:**

$$P(v_j|D) = \sum_{h_i \in H} P(v_j|h_i)P(h_i|D)$$

Therefore, the **Bayes optimal classification of $x$** is:

$$\arg\max_{v_j \in V} \sum_{h_i \in H} P(v_j|h_i)P(h_i|D)$$

**Remark:** $h_{MAP}(x)$ is not the most probable classification of $x$! (See the next example.)
The Bayes Optimal Classifier: An Example

Let us consider three possible hypotheses:

\[ P(h_1|D) = 0.4, \ P(h_2|D) = 0.3, \ P(h_3|D) = 0.3 \]

Obviously, \( h_{MAP} = h_1 \).

Let’s consider an instance \( x \) such that

\[ h_1(x) = +, \ h_2(x) = -, \ h_3(x) = - \]

**Question:** What is the most probable classification of \( x \)?

**Answer:**

\[
\begin{align*}
P(-|h_1) &= 0, \quad P(+|h_1) = 1 \\
P(-|h_2) &= 1, \quad P(+|h_2) = 0 \\
P(-|h_3) &= 1, \quad P(+|h_3) = 0
\end{align*}
\]

\[
\sum_{h_i \in H} P(+|h_i)P(h_i|D) = 0.4 \quad \text{and} \quad \sum_{h_i \in H} P(-|h_i)P(h_i|D) = 0.6
\]

Therefore

\[
\arg\max_{v_j \in V} \sum_{h_i \in H} P(v_j|h_i)P(h_i|D) = -
\]
2.3 The Gibbs Classifier

[Opper and Haussler, 1991]

**Note:** The Bayes optimal classifier provides the best result, but it can be expensive if there are many hypotheses.

**Gibbs algorithm:**

1. Choose one hypothesis at random, according to $P(h|D)$
2. Use this to classify new instance

**Surprising fact** [Haussler et al. 1994]:

If the target concept is selected randomly according to the $P(h|D)$ distribution, then the expected error of Gibbs Classifier is no worse than twice the expected error of the Bayes optimal classifier!

$$E[error_{Gibbs}] \leq 2E[error_{BayesOptimal}]$$
2.4 The Naive Bayes Classifier

When to use it:

- The target function $f$ takes value from a finite set $V = \{v_1, \ldots, v_k\}$
- Moderate or large training data set is available
- The attributes $< a_1, \ldots, a_n >$ that describe instances are conditionally independent w.r.t. to the given classification:

$$P(a_1, a_2 \ldots a_n | v_j) = \prod_i P(a_i | v_j)$$

The most probable value of $f(x)$ is:

$$v_{MAP} = \arg\max_{v_j \in V} P(v_j | a_1, a_2 \ldots a_n) = \arg\max_{v_j \in V} \frac{P(a_1, a_2 \ldots a_n | v_j)P(v_j)}{P(a_1, a_2 \ldots a_n)}$$

$$= \arg\max_{v_j \in V} P(a_1, a_2 \ldots a_n | v_j)P(v_j) = \arg\max_{v_j \in V} \prod_i P(a_i | v_j)P(v_j) \overset{not.}{=} v_{NB}$$

This is the so-called decision rule of the Naive Bayes classifier.
The Joint Bayes Classifier

\[
v_{MAP} = \arg\max_{v_j \in V} P(v_j | a_1, a_2 \ldots a_n) = \ldots
\]

\[
= \arg\max_{v_j \in V} P(a_1, a_2 \ldots a_n | v_j) P(v_j) = \arg\max_{v_j \in V} P(a_1, a_2 \ldots a_n, v_j) = v_{JB}
\]
The Naive Bayes Classifier: Remarks

1. Along with decision trees, neural networks, k-nearest neighbours, the Naive Bayes Classifier is one of the most practical learning methods.

2. Compared to the previously presented learning algorithms, the Naive Bayes Classifier does no search through the hypothesis space; the output hypothesis is simply formed by estimating the parameters $P(v_j)$, $P(a_i|v_j)$.
The Naive Bayes Classification Algorithm

\textsc{Naive\_Bayes\_Learn}(\textit{examples})

\begin{itemize}
\item for each target value $v_j$
  \begin{itemize}
  \item $\hat{P}(v_j) \leftarrow \text{estimate } P(v_j)$
  \item for each attribute value $a_i$ of each attribute $a$
    \begin{itemize}
    \item $\hat{P}(a_i|v_j) \leftarrow \text{estimate } P(a_i|v_j)$
    \end{itemize}
\end{itemize}
\end{itemize}

\textsc{Classify\_New\_Instance}(\textit{x})

$$v_{NB} = \arg\max_{v_j \in V} \hat{P}(v_j) \prod_{a_i \in x} \hat{P}(a_i|v_j)$$
The Naive Bayes: An Example

Consider again the *PlayTennis* example, and new instance

\[
\langle \text{Outlook} = \text{sun}, \text{Temp} = \text{cool}, \text{Humidity} = \text{high}, \text{Wind} = \text{strong} \rangle
\]

We compute:

\[
v_{NB} = \arg\max_{v_j \in V} P(v_j) \prod_i P(a_i|v_j)
\]

\[
P(\text{yes}) = \frac{9}{14} = 0.64 \quad P(\text{no}) = \frac{5}{14} = 0.36
\]

\[
\ldots
\]

\[
P(\text{strong}|\text{yes}) = \frac{3}{9} = 0.33 \quad P(\text{strong}|\text{no}) = \frac{3}{5} = 0.60
\]

\[
P(\text{yes}) \ P(\text{sun}|\text{yes}) \ P(\text{cool}|\text{yes}) \ P(\text{high}|\text{yes}) \ P(\text{strong}|\text{yes}) = 0.0053
\]

\[
P(\text{no}) \ P(\text{sun}|\text{no}) \ P(\text{cool}|\text{no}) \ P(\text{high}|\text{no}) \ P(\text{strong}|\text{no}) = 0.0206
\]

\[
\rightarrow v_{NB} = \text{no}
\]
A Note on The Conditional Independence Assumption of Attributes

\[ P(a_1, a_2 \ldots a_n | v_j) = \prod_i P(a_i | v_j) \]

It is often violated in practice ...but it works surprisingly well anyway.

Note that we don’t need estimated posteriors \( \hat{P}(v_j|x) \) to be correct; we only need that

\[
\arg\max_{v_j \in V} \hat{P}(v_j) \prod_i \hat{P}(a_i | v_j) = \arg\max_{v_j \in V} P(v_j) P(a_1 \ldots, a_n | v_j)
\]

[Domingos & Pazzani, 1996] analyses this phenomenon.
Naive Bayes Classification:
The problem of unseen data

What if none of the training instances with target value \( v_j \) have the attribute value \( a_i \)?

It follows that \( \hat{P}(a_i | v_j) = 0 \), and \( \hat{P}(v_j) \prod_i \hat{P}(a_i | v_j) = 0 \)

The typical solution is to (re)define \( P(a_i | v_j) \), for each value \( v_j \) of \( a_i \):

\[
\hat{P}(a_i | v_j) \leftarrow \frac{n_c + mp}{n + m},
\]

where:

- \( n \) is number of training examples for which \( v = v_j \),
- \( n_c \) number of examples for which \( v = v_j \) and \( a = a_i \)
- \( p \) is a prior estimate for \( \hat{P}(a_i | v_j) \)
  (for instance, if the attribute \( a \) has \( k \) values, then \( p = \frac{1}{k} \))
- \( m \) is a weight given to that prior estimate
  (i.e. number of “virtual” examples)
Using the Naive Bayes Learner: Learning to Classify Text

- Learn which news articles are of interest
  
  Target concept *Interesting?* : *Document* → \{+, −\}

- Learn to classify web pages by topic
  
  Target concept *Category* : *Document* → \{c_1, . . . , c_n\}

Naive Bayes is among most effective algorithms
Learning to Classify Text: Main Design Issues

1. Represent each document by a vector of words
   • one attribute per word position in document

2. Learning:
   • use training examples to estimate \( P(+) \), \( P(-) \), \( P(doc|+) \), \( P(doc-) \)
   • Naive Bayes conditional independence assumption:
     \[
     P(doc|v_j) = \prod_{i=1}^{\text{length}(doc)} P(a_i = w_k|v_j)
     \]
     where \( P(a_i = w_k|v_j) \) is probability that word in position \( i \) is \( w_k \), given \( v_j \)
   • Make one more assumption:
     \[
     \forall i, m \ P(a_i = w_k|v_j) = P(a_m = w_k|v_j) = P(w_k|v_j)
     \]
     i.e. attributes are (not only indep. but) also identically distributed
**Learn_naive_Bayes_text**(*Examples, Vocabulary*)

1. Collect all words and other tokens that occur in *Examples*
   
   \( Vocabulary \leftarrow \text{all distinct words and other tokens in } Examples \)

2. Calculate the required \( P(v_j) \) and \( P(w_k|v_j) \) probability terms

   For each target value \( v_j \) in \( V \)
   
   \( \text{docs}_j \leftarrow \text{the subset of } Examples \text{ for which the target value is } v_j \)
   
   \( P(v_j) \leftarrow \frac{|\text{docs}_j|}{|Examples|} \)
   
   \( \text{Text}_j \leftarrow \text{a single doc. created by concat. all members of } \text{docs}_j \)
   
   \( n \leftarrow \text{the total number of words in } \text{Text}_j \)

   For each word \( w_k \) in *Vocabulary*
   
   \( n_k \leftarrow \text{the number of times word } w_k \text{ occurs in } \text{Text}_j \)
   
   \( P(w_k|v_j) \leftarrow \frac{n_k+1}{n+|Vocabulary|} \) (here we use the \( m \)-estimate)
CLASSIFY_naive_BAYES_text(Doc)

positions ← all word positions in Doc that contain tokens from Vocabulary

Return $v_{NB} = \text{argmax}_{v_j \in V} P(v_j) \prod_{i \in \text{positions}} P(a_i = w_k | v_j)$
Application: Learning to Classify Usenet News Articles

Given 1000 training documents from each of the 20 newsgroups, learn to classify new documents according to which newsgroup it came from

- comp.graphics
- comp.os.ms-windows.misc
- comp.sys.ibm.pc.hardware
- comp.sys.mac.hardware
- comp.windows.x
- misc.forsale
- rec.autos
- rec.motorcycles
- rec.sport.baseball
- rec.sport.hockey
- alt.atheism
- soc.religion.christian
- talk.religion.misc
- talk.politics.mideast
- talk.politics.misc
- talk.politics.guns
- sci.space
- sci.crypt
- sci.electronics
- sci.med

Naive Bayes: 89% classification accuracy (having used 2/3 of each group for training; eliminated rare words, and the 100 most freq. words)
Learning Curve for 20 Newsgroups

Accuracy vs. Training set size

20News

Bayes
TFIDF
PRTFIDF
2.5 The Minimum Description Length Principle

Occam’s razor: prefer the shortest hypothesis

Bayes analysis: prefer the hypothesis \( h_{\text{MAP}} \)

\[
h_{\text{MAP}} = \arg\max_{h \in H} P(D|h)P(h) = \arg\max_{h \in H} (\log_2 P(D|h) + \log_2 P(h))
\]

\[
= \arg\min_{h \in H} (-\log_2 P(D|h) - \log_2 P(h))
\]

Interesting fact from the Information Theory:

The **optimal** (shortest expected coding length) **code** for an event with probability \( p \) is the one using \(-\log_2 p\) bits.

So we can interpret:

\(-\log_2 P(h)\): the length of \( h \) under the optimal code

\(-\log_2 P(D|h)\): the length of \( D \) given \( h \) under the optimal code

Therefore we prefer the hypothesis \( h \) that minimizes...
Bayes Analysis and the MDL Principle

We saw that a MAP learner prefers the hypothesis $h$ that minimizes $L_{C_1}(h) + L_{C_2}(D|h)$, where $L_C(x)$ is the description length of $x$ under encoding $C$

$$h_{MDL} = \arg\min_{h \in H} (L_{C_1}(h) + L_{C_2}(D|h))$$

Example: $H =$ decision trees, $D =$ training data labels

- $L_{C_1}(h)$ is the number of bits to describe tree $h$
- $L_{C_2}(D|h)$ is the number of bits to describe $D$ given $h$

In literature, the application of MDL to practical problems often include arguments justifying the choice of the encodings $C_1$ and $C_2$. 
For instance:

\[ L_{C_2}(D|h) = 0 \] if examples are classified perfectly by \( h \),
and both the transmitter and the receiver know \( h \).

Therefore, in this situation we need only to describe exceptions. So:

\[ h_{MDL} = \arg\min_{h \in H} (\text{length}(h) + \text{length}(\text{misclassifications})) \]

In general, MDL trades off hypothesis size for training errors:

it might select a shorter hypothesis that makes few errors over a longer
hypothesis that perfectly classifies the data!

Consequence: In learning (for instance) decision trees, (using) the MDL
principle can work as an alternative to pruning.
The MDL Principle: Back to Occam’s Rasor

MDL hypotheses are not necessarily also the best/MAP ones.

(For that, we should know all the probabilities $P(D|h)$ and $P(h)$.)
Learning Maximum Likelihood (ML) Hypothesis

3.1 Learning Real Valued Functions:
ML Hypotheses as Least Squared Error Hypotheses

Problem: Consider learning a real-valued target function $f : X \rightarrow \mathbb{R}$ from $D$, a training set consisting of examples $\langle x_i, d_i \rangle$, $i = 1, \ldots, m$ with

- $x_i$, assumed fixed (to simplify)
- $d_i$ noisy training value $d_i = f(x_i) + e_i$
- $e_i$ is random variable (noise) drawn independently for each $x_i$, according to some Gaussian distribution with mean=0.


Proposition

Considering $H$, a certain class of functions $h : X \to \mathbb{R}$ such that $h(x_i) = f(x_i)$ and assuming that $x_i$ are mutually independent given $h$,

the maximum likelihood hypothesis $h_{ML}$ is the one that minimizes the sum of squared errors:

$$h_{ML} \overset{\text{def.}}{=} \arg\max_{h \in H} P(D|h) = \arg\min_{h \in H} \sum_{i=1}^{m} (d_i - h(x_i))^2$$
**Proof**

**Note:** We will use the **probability density function**:

\[
p(x_0) \overset{\text{def.}}{=} \lim_{\epsilon \to 0} \frac{1}{\epsilon} P(x_0 \leq x < x_0 + \epsilon)
\]

\[
h_{ML} = \arg\max_{h \in H} P(D|h) = \arg\max_{h \in H} \prod_{i=1}^{m} p(d_i|h) = \arg\max_{h \in H} \prod_{i=1}^{m} p(e_i|h)
\]

\[
h_{ML} = \arg\max_{h \in H} \prod_{i=1}^{m} p(d_i - f(x_i)|h) = \arg\max_{h \in H} \prod_{i=1}^{m} p(e_i|h)
\]

\[
h_{ML} = \arg\max_{h \in H} \prod_{i=1}^{m} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2} \left( \frac{d_i - h(x_i)}{\sigma} \right)^2} = \arg\max_{h \in H} \left( \sum_{i=1}^{m} \ln \frac{1}{\sqrt{2\pi\sigma^2}} - \frac{1}{2} \left( \frac{d_i - h(x_i)}{\sigma} \right)^2 \right)
\]

\[
h_{ML} = \arg\max_{h \in H} \sum_{i=1}^{m} -\frac{1}{2} \left( \frac{d_i - h(x_i)}{\sigma} \right)^2 = \arg\max_{h \in H} \sum_{i=1}^{m} -(d_i - h(x_i))^2
\]

\[
h_{ML} = \arg\min_{h \in H} \sum_{i=1}^{m} (d_i - h(x_i))^2
\]
Generalisations...

1. Similar derivations can be performed starting with other assumed noise distributions (than Gaussians), producing different results.

2. It was assumed that
   
   a. the noise affects only \( f(x_i) \), and
   
   b. no noise was recorded in the attribute values for the given examples \( x_i \).

   Otherwise, the analysis becomes significantly more complex.
3.2 ML hypotheses for Learning Probability Functions

Let us consider a non-deterministic function (i.e. one-to-many relation) $f : X \rightarrow \{0, 1\}$.

Given a set of independently drawn examples $D = \{< x_1, d_1 >, \ldots, < x_m, d_m >\}$ where $d_i = f(x_i) \in \{0, 1\}$,

we would like to learn a ML hypothesis for the probability function $g(x) \overset{\text{def.}}{=} P(f(x) = 1)$.

For example, $h(x_i) = 0.92$ if $P(\{< x_i, d_i > | d_i = 1\}) = 0.92$.

**Proposition:** In this setting, $h_{ML} = \arg\max_{h \in H} P(D \mid h)$ maximizes the sum $\sum_{i=1}^{m} [d_i \ln h(x_i) + (1 - d_i) \ln (1 - h(x_i))]$.

**Proof:**

\[ P(D \mid h) = \Pi_{i=1}^{m} P(x_i, d_i \mid h) = \Pi_{i=1}^{m} P(d_i \mid x_i, h) \cdot P(x_i \mid h) \]

It can be assumed that $x_i$ is independent of $h$, therefore:

\[ P(D \mid h) = \Pi_{i=1}^{m} P(d_i \mid x_i, h) \cdot P(x_i) \]
Proof (continued):

What we wanted to compute is $h(x_i) = P(d_i = 1 | x_i, h)$.

In a more general form:

$$P(d_i | x_i, h) = \begin{cases} 
    h(x_i) & \text{if } d_i = 1 \\
    1 - h(x_i) & \text{if } d_i = 0 
\end{cases}$$

In a more convenient mathematical form: $P(d_i | x_i, h) = h(x_i)^{d_i} (1 - h(x_i))^{1-d_i}$.

$$\Rightarrow h_{ML} = \arg\max_{h \in H} \prod_{i=1}^{m} [h(x_i)^{d_i} (1 - h(x_i))^{1-d_i} P(x_i)]$$

$$= \arg\max_{h \in H} \prod_{i=1}^{m} h(x_i)^{d_i} (1 - h(x_i))^{1-d_i} \cdot \prod_{i=1}^{m} P(x_i)$$

$$= \arg\max_{h \in H} \prod_{i=1}^{m} h(x_i)^{d_i} (1 - h(x_i))^{1-d_i}$$

$$= \arg\max_{h \in H} \sum_{i=1}^{m} [d_i \ln h(x_i) + (1 - d_i) \ln (1 - h(x_i))]$$

Note: The quantity $-\sum_{i=1}^{m} [d_i \ln h(x_i) + (1 - d_i) \ln (1 - h(x_i))]$ is called cross-entropy; the above $h_{ML}$ minimizes this quantity.
3.3 The Expectation Maximization (EM) Algorithm

[Dempster et al, 1977]

Find (local) Maximum Likelihood hypotheses when data is only partially observable:

- Unsupervised learning (i.e., clustering): the target value is unobservable
- Supervised learning: some instance attributes are unobservable

Some applications:

- Non-hierarchical clustering: Estimate the means of $k$ Gaussians
- Learn Hidden Markov Models
- Learn Probabilistic Context Free Grammars
- Train Radial Basis Function Networks
- Train Bayesian Belief Networks
The General EM Problem

Given

- observed data $X = \{x_1, \ldots, x_m\}$
  independently generated using the parameterized distributions/hypotheses $h_1, \ldots, h_m$
- unobserved data $Z = \{z_1, \ldots, z_m\}$

determine

$\hat{h}$ that (locally) maximizes $P(Y|h)$,
where $Y = \{y_1, \ldots, y_m\}$ is the full data $y_i = x_i \cup z_i$
The Essence of the EM Approach

Start with $h^0$, an arbitrarily/conveniently chosen value of $h$.

Repeatedly

1. Use the observed data $X$ and the current hypothesis $h^t$ to estimate [the probabilities associated to the values of] the unobserved variables $Z$, and further on compute their expectations, $E[Z]$.

2. The expected values of the unobserved variables $Z$ are used to calculate an improved hypothesis $h^{t+1}$, based on maximizing the mean of a log-verosimility function: $E[\ln P(Y|h)|X, h^t]$. 
The General EM Algorithm

Repeat the following two steps until convergence is reached:

**Estimation (E) step:**

Calculate the log likelihood function

\[
Q(h|h^t) \not= E[\ln P(Y|h)|X, h^t]
\]

where \( Y = X \cup Z \).

**Maximization (M) step:**

Replace hypothesis \( h^t \) by the hypothesis \( h^{t+1} \) that maximizes this \( Q \) function.

\[
h^{t+1} \leftarrow \arg\max_h Q(h|h^t)
\]
\[
h^{(t)} \rightarrow E[Z \mid X, h^{(t)}] \\
++t \\

P(X|h) \\

h^{(t+1)} = \arg\max_h E_{P(Z|X; h^{(t)})}[\ln P(Y|h)] \\
\]
Baum-Welch Theorem

When \( Q \) is continuous, it can be shown that EM converges to a stationary point (local maximum) of the likelihood function \( P(Y|h) \).
Bayesian Belief Networks
(also called Bayes Nets)

Interesting because:

- The Naive Bayes assumption of conditional independence of attributes is too restrictive.
  (But it’s intractable without some such assumptions...)
- Bayesian Belief networks describe conditional independence among subsets of variables.
- It allows the combination of prior knowledge about (in)dependencies among variables with observed training data.
Conditional Independence

**Definition:** $X$ is **conditionally independent** of $Y$ given $Z$ if the probability distribution governing $X$ is independent of the value of $Y$ given a value of $Z$:

$$(\forall x_i, y_j, z_k) \ P(X = x_i|Y = y_j, Z = z_k) = P(X = x_i|Z = z_k)$$

More compactly, we write $P(X|Y, Z) = P(X|Z)$

**Note:** Naive Bayes uses conditional independence to justify

$$P(A_1, A_2|V) = P(A_1|A_2, V)P(A_2|V) = P(A_1|V)P(A_2|V)$$

Generalizing the above definition:

$$P(X_1 \ldots X_l|Y_1 \ldots Y_m, Z_1 \ldots Z_n) = P(X_1 \ldots X_l|Z_1 \ldots Z_n)$$
A Bayes Net

The network is defined by

- A directed acyclic graph, representing a set of conditional independence assertions:
  
  Each node — representing a random variable — is asserted to be conditionally independent of its nondescendants, given its immediate predecessors.

  **Example:** $P(\text{Thunder}|\text{ForestFire, Lightning}) = P(\text{Thunder}|\text{Lightning})$

- A table of local conditional probabilities for each node/variable.
A Bayes Net (Cont’d)

represents the joint probability distribution over all variables $Y_1, Y_2, \ldots, Y_n$:

This joint distribution is fully defined by the graph, plus the conditional probabilities:

$$P(y_1, \ldots, y_n) = P(Y_1 = y_1, \ldots, Y_n = y_n) = \prod_{i=1}^{n} P(y_i | Parents(Y_i))$$

where $Parents(Y_i)$ denotes immediate predecessors of $Y_i$ in the graph.

In our example: $P(Storm, BusTourGroup, \ldots, ForestFire)$
Inference in Bayesian Nets

**Question:** Given a Bayes net, can one infer the probabilities of values of one or more network variables, given the observed values of (some) others?

**Example:**

Given the Bayes net

- \( P(L) = 0.4 \)
- \( P(F) = 0.6 \)
- \( P(S|L, F) = 0.8 \)
- \( P(S|\neg L, F) = 0.5 \)
- \( P(S|L, \neg F) = 0.6 \)
- \( P(S|\neg L, \neg F) = 0.3 \)
- \( P(A|S) = 0.7 \)
- \( P(A|\neg S) = 0.3 \)
- \( P(G|S) = 0.8 \)
- \( P(G|\neg S) = 0.2 \)

compute:

(a) \( P(S) \)

(b) \( P(A, S) \)

(b) \( P(A) \)
Inference in Bayesian Nets (Cont’d)

Answer(s):

● If only one variable is of unknown (probability) value, then it is easy to infer it

● In the general case, we can compute the probability distribution for any subset of network variables, given the distribution for any subset of the remaining variables. But...

● The exact inference of probabilities for an arbitrary Bayes net is an NP-hard problem!!
Inference in Bayesian Nets (Cont’d)

In practice, we can succeed in many cases:

- Exact inference methods work well for some net structures.
- Monte Carlo methods “simulate” the network randomly to calculate approximate solutions [Pradham & Dagum, 1996].
  (In theory even approximate inference of probabilities in Bayes Nets can be NP-hard!! [Dagum & Luby, 1993])
Learning Bayes Nets (I)

There are several variants of this learning task

- The network structure might be either known or unknown (i.e., it has to be inferred from the training data).
- The training examples might provide values of all network variables, or just for some of them.

The simplest case:

If the structure is known and we can observe the values of all variables, then it is easy to estimate the conditional probability table entries (analogous to training a Naive Bayes classifier).
Learning Bayes Nets (II)

When

- the structure of the Bayes Net is known, and
- the variables are only partially observable in the training data

learning the entries in the conditional probabilities tables is similar to (learning the weights of hidden units in) training a neural network with hidden units:

- We can learn the net’s conditional probability tables using the gradient ascent!
- Converge to the network $h$ that (locally) maximizes $P(D|h)$. 
Gradient Ascent for Bayes Nets

Let $w_{ijk}$ denote one entry in the conditional probability table for the variable $Y_i$ in the network

$$w_{ijk} = P(Y_i = y_{ij} | \text{Parents}(Y_i) = \text{the list } u_{ik} \text{ of values})$$

It can be shown (see the next two slides) that

$$\frac{\partial \ln P_h(D)}{\partial w_{ijk}} = \sum_{d \in D} \frac{P_h(y_{ij}, u_{ik} | d)}{w_{ijk}}$$

therefore perform gradient ascent by repeatedly

1. update all $w_{ijk}$ using the training data $D$

$$w_{ijk} \leftarrow w_{ijk} + \eta \sum_{d \in D} \frac{P_h(y_{ij}, u_{ik} | d)}{w_{ijk}}$$

2. renormalize the $w_{ijk}$ to assure

$$\sum_j w_{ijk} = 1 \text{ and } 0 \leq w_{ijk} \leq 1$$
Gradient Ascent for Bayes Nets: Calculus

\[
\frac{\partial \ln P_h(D)}{\partial w_{ijk}} = \frac{\partial}{\partial w_{ijk}} \ln \prod_{d \in D} P_h(d) = \sum_{d \in D} \frac{\partial \ln P_h(d)}{\partial w_{ijk}} = \sum_{d \in D} \frac{1}{P_h(d)} \frac{\partial P_h(d)}{\partial w_{ijk}}
\]

Summing over all values \(y_{ij}'\) of \(Y_i\), and \(u_{ik}'\) of \(U_i = \text{Parents}(Y_i)\):

\[
\frac{\partial \ln P_h(D)}{\partial w_{ijk}} = \sum_{d \in D} \frac{1}{P_h(d)} \frac{\partial}{\partial w_{ijk}} \sum_{j'k'} P_h(d|y_{ij}', u_{ik}') P_h(y_{ij}', u_{ik}')
\]

\[
= \sum_{d \in D} \frac{1}{P_h(d)} \frac{\partial}{\partial w_{ijk}} \sum_{j'k'} P_h(d|y_{ij}', u_{ik}') P_h(y_{ij}'|u_{ik'}) P_h(u_{ik'})
\]

Note that \(w_{ijk} \equiv P_h(y_{ij}|u_{ik})\), therefore...
Gradient Ascent for Bayes Nets: Calculus (Cont’d)

\[
\frac{\partial \ln P_h(D)}{\partial w_{ijk}} = \sum_{d \in D} \frac{1}{P_h(d)} \frac{\partial}{\partial w_{ijk}} P_h(d | y_{ij}, u_{ik}) w_{ijk} P_h(u_{ik})
\]

\[
= \sum_{d \in D} \frac{1}{P_h(d)} P_h(d | y_{ij}, u_{ik}) P_h(u_{ik}) \quad \text{(applying Bayes th.)}
\]

\[
= \sum_{d \in D} \frac{1}{P_h(d)} \frac{P_h(y_{ij}, u_{ik} | d) P_h(d) P_h(u_{ik})}{P_h(y_{ij}, u_{ik})}
\]

\[
= \sum_{d \in D} \frac{P_h(y_{ij}, u_{ik} | d) P_h(u_{ik})}{P_h(y_{ij}, u_{ik})} = \sum_{d \in D} \frac{P_h(y_{ij}, u_{ik} | d)}{P_h(y_{ij} | u_{ik})}
\]

\[
= \sum_{d \in D} \frac{P_h(y_{ij}, u_{ik} | d)}{w_{ijk}}
\]
The EM algorithm can also be used.

Repeatedly:

1. Calculate/estimate from data the probabilities of unobserved variables $w_{ijk}$, assuming that the hypothesis $h$ holds.

2. Calculate a new $h$ (i.e. new values of $w_{ijk}$) so to maximize $E[\ln P(D|h)]$, where $D$ now includes both the observed and the unobserved variables.
Learning Bayes Nets (III)

When the **structure is unknown**, algorithms usually use greedy search to trade off network complexity (add/subtract edges/nodes) against degree of fit to the data.

**Example:** [Cooper & Herscovitz, 1992] the *K2 algorithm*: When data is fully observable, use a score metric to choose among alternative networks. They report an experiment on (re-learning) a network with 37 nodes and 46 arcs describing anesthesia problems in a hospital operating room. Using 3000 examples, the program succeeds almost perfectly: it misses one arc and adds an arc which is not in the original net.