

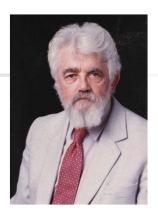
Problem Solving with Graphical Models

Rina Dechter

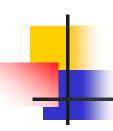
Donald Bren School of Computer Science University of California, Irvine, USA



What is Artificial Intelligence (John McCarthy , Basic Questions)



- What is artificial intelligence?
- It is the science and engineering of making intelligent machines, especially intelligent computer programs. It is related to the similar task of using computers to understand human intelligence, but AI does not have to confine itself to methods that are biologically observable.
- Yes, but what is intelligence?
- Intelligence is the computational part of the ability to achieve goals in the world. Varying kinds and degrees of intelligence occur in people, many animals and some machines.
- Isn't there a solid definition of intelligence that doesn't depend on relating it to human intelligence?
- Not yet. The problem is that we cannot yet characterize in general what kinds of computational procedures we want to call intelligent. We understand some of the mechanisms of intelligence and not others.
- More in: http://www-formal.stanford.edu/jmc/whatisai/node1.htmlffe



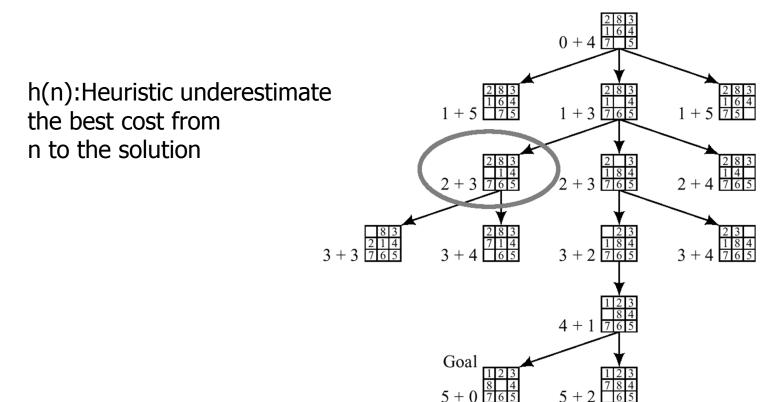
Mechanical Heuristic generation

Observation: People generate heuristics by consulting simplified/relaxed models.

Context: Heuristic search (A*) of state-space graph (Nillson, 1980)

Context: Weak methods vs. strong methods

Domain knowledge: Heuristic function



The Simplified models Paradigm

Pearl 1983 (*On the discovery and generation of certain Heuristics, 1983, AI Magazine, 22-23*): "knowledge about easy problems could serve as a heuristic in the solution of difficult problems, i.e., that it should be possible to manipulate the representation of a difficult problem until it is approximated by an easy one, solve the easy problem, and then use the solution to guide the search process in the original problem."

The implementation of this scheme requires three major steps:

- a) simplification,
- b) solution, and
- c) advice generation.

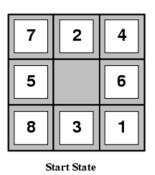
Simplified = **relaxed** is appealing because:

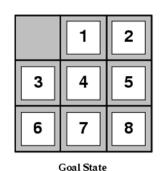
- 1. implies admissibility, monotonicity,
- 2. explains many human-generated heuristics (15-puzzle, traveling salesperson)

"We must have a simple **a-priori** criterion for deciding when a problem lends itself to easy solution."

Systematic relaxation of STRIPS

STRIPS (**St**anford **R**esearch **I**nstitute **P**roblem **S**olver, Nillson and Fikes 1971) action representation:





Move(x,c1,c2)

Precond list: on(x1,c1), clear(c2), adj(c1,c2)

Add-list: on(x1,c2), clear(c1) Delete-list: on(x1,c1), clear(c2)

Relaxation (Sacerdoti, 1974): Remove literals from the precondition-list:

- 1. clear(c2), adj(c2,c3) \rightarrow #misplaced tiles
- 2. Remove clear(c2) \rightarrow manhatten distance
- 3. Remove adj(c2,c3) \rightarrow h3, a new procedure that transfer to the empty location a tile appearing there in the goal

But the main question remained:

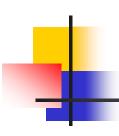
"Can a program tell an easy problem from a hard one without actually solving?" (Pearl 1984, Heuristics)

Easy = Greedily solved?

Pearl, 84: Most easy problems we encounter are solved by "greedy" hill-climbing methods without backtracking" and that the features that make them amenable to such methods is their "decomposability"

The question now:

Can we recognize a greedily solved STRIPS problem?"



Freuder, JACM 1982: "A sufficient condition for backtrack-free search"

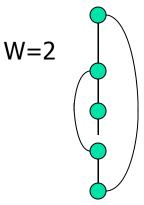
Whow! Backtrack-free is greedy!

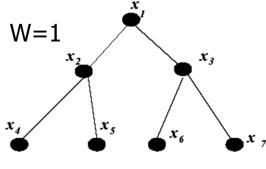
I read Montanari (1974), I read mackworth, (1977) Got absorbed...

Sufficient condition (Freuder 82):

- 1. Trees (width-1) and arc-consistency implies backtrack-free
- 2. Width=i and (i+1)-consistency implies backtrack-free search

If 3-consistent no deadends





Arc-consistent No dead-ends

Figure 4.10: A tree network

This moved me to constraint network and ultimately to graphical models. But: Is it indeed the case that heuristics are generated by simplified Models?

Outline of the talk

- Introduction to graphical models
- Inference: Exact and approximate
- Conditioning Search: exact and approximate
- Hybrids of search and inference (exact)
- Compilation, (e.g., AND/OR Decision Diagrams)
- Questions:
 - Representation issues: directed vs undirected
 - The role of hidden variables
 - Finding good structure
 - How can we predict problem instance hardness?

Outline

- What are graphical models
- Overview of Inference Search and their hybrids
- Inference: Exact and approximate
- Conditioning Search: exact and approximate
- Hybrids of search and inference (exact)
- Compilation, (e.g., AND/OR Decision Diagrams)
- Questions:
 - Representation issues: directed vs undirected
 - The role of hidden variables
 - Finding good structure
 - Representation guided by human representation
 - Computation: inspired by human thinking



What are Graphical Models

- A way to represent global knowledge, mostly declaratively, using small local pieces of functions/relations. Combined, they give a global view of a world about which we want to reason, namely to answer queries.
- Different types of graphs can capture variable interaction through the local functions.
- Because representation is modular, reasoning can be modular too.



Constraint Networks

Map coloring

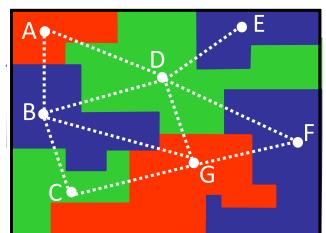
Variables: countries (A B C etc.)

Values: colors (red green blue)

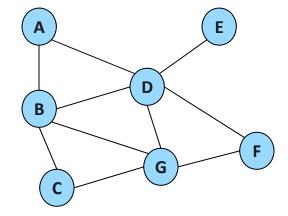
Constraints: (A

 $A \neq B$, $A \neq D$, $D \neq E$,...

red green red green red green yellow green yellow green yellow green yellow red

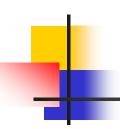


Constraint graph

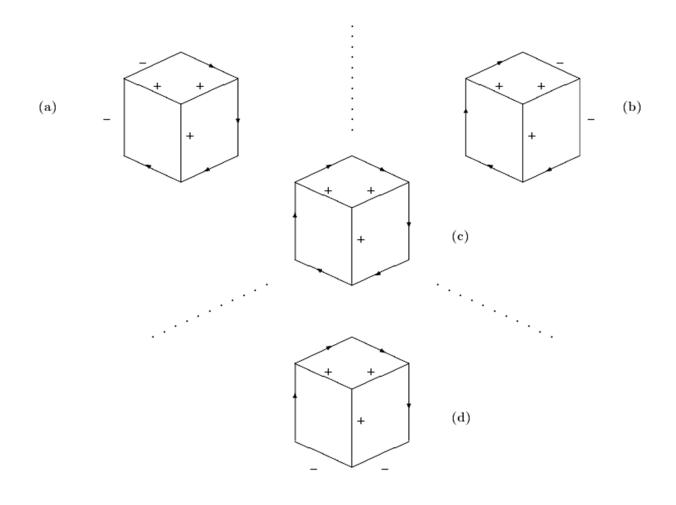


Global view: all solutions.

Tasks: Is there a solution?, find one, fine all, count all

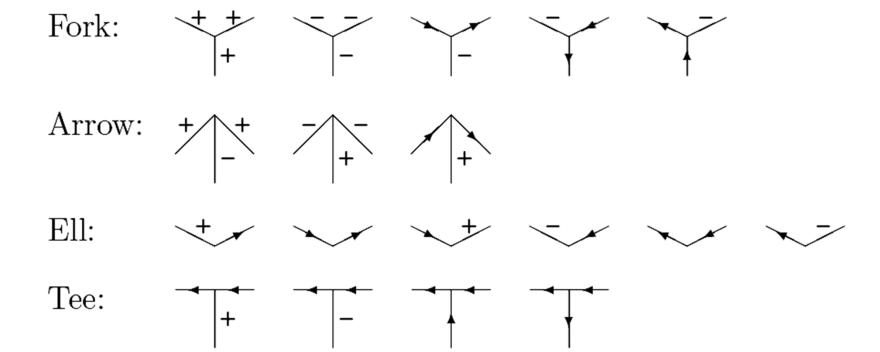


Three dimensional interpretation of 2 dimentional drawing





Huffman-Clowes junction labelings (1975)





Sudoku -Constraint Satisfaction

- Constraint
- Propagation
- Inference

| | | 2 | 4 | | 6 | | | |
|---|---|------------|---|---|---|---|---|------------|
| 8 | 6 | 5 | 1 | | | 2 | | |
| | 1 | | | | 8 | 6 | | 9 |
| 9 | | | | 4 | | 8 | 6 | |
| | 4 | 7 | | | | 1 | 9 | |
| | 5 | 8 | | 6 | | | | (3) |
| 4 | | (6) | 9 | | | | 7 | 33/ 46/ |
| | | 9 | | | 4 | 5 | 8 | 1 |
| | | | 3 | | 2 | 9 | | |

•Variables: empty slots

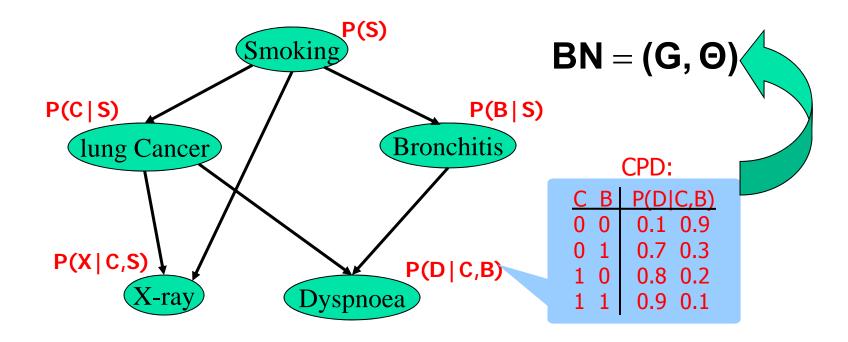
•Domains = {1,2,3,4,5,6,7,8,9}

•Constraints: •27 all-different

Each row, column and major block must be all different

"Well posed" if it has unique solution: 27 constraints





Gloabl view: P(S, C, B, X, D) = P(S) P(C/S) P(B/S) P(X/C,S) P(D/C,B)

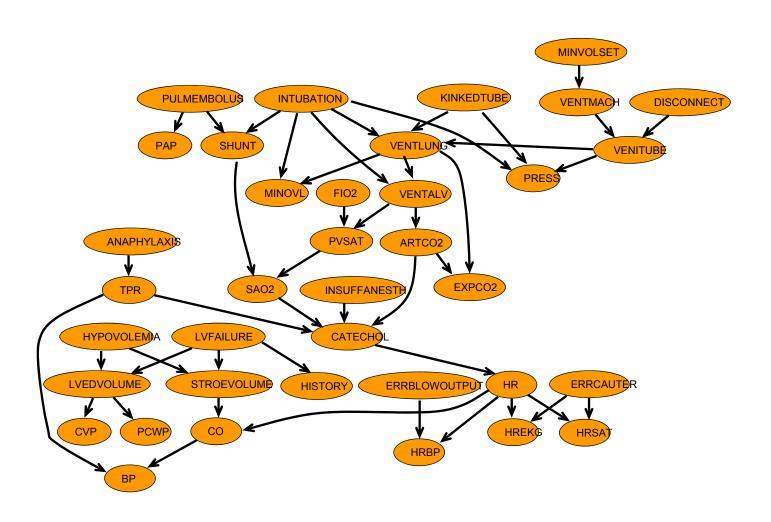
Belief Updating, Most probable tuple (MPE)

= find argmax P(S) · P(C|S) · P(B|S) · P(X|C,S) · P(D|C,B) =?



Monitoring Intensive-Care Patients

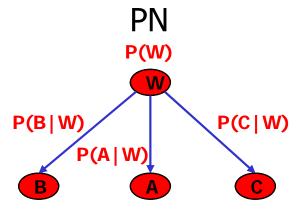
The "alarm" network - 37 variables, 509 parameters (instead of 2^{37})





Mixed Probabilistic and Deterministic networks

Alex is-<u>likely</u>-to-go in bad weather Chris <u>rarely</u>-goes in bad weather Becky is indifferent but <u>unpredictable</u>



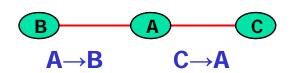
| W | Α | P(A W) | |
|------|---|--------|--|
| good | 0 | .01 | |
| good | 1 | .99 | |
| bad | 0 | .1 | |
| bad | 1 | .9 | |

Semantics?

Algorithms?

If Alex goes, then Becky goes: If Chris goes, then Alex goes:

CN



Query:

Is it likely that Chris goes to the party if Becky does not but the weather is bad?

$$P(C, \neg B \mid w = bad, A \rightarrow B, C \rightarrow A)$$

Applications

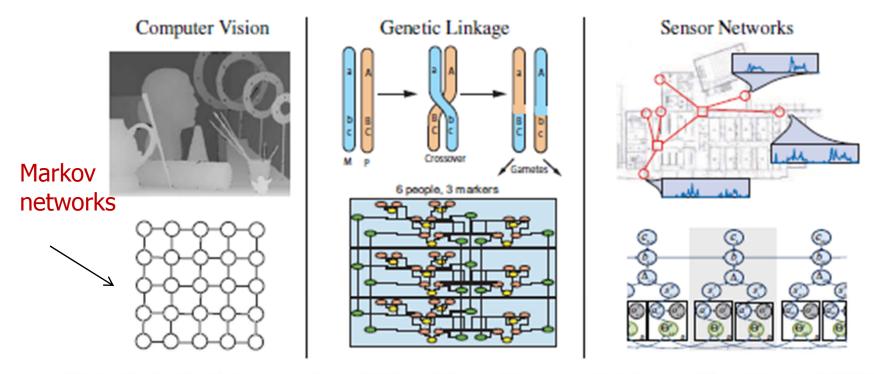
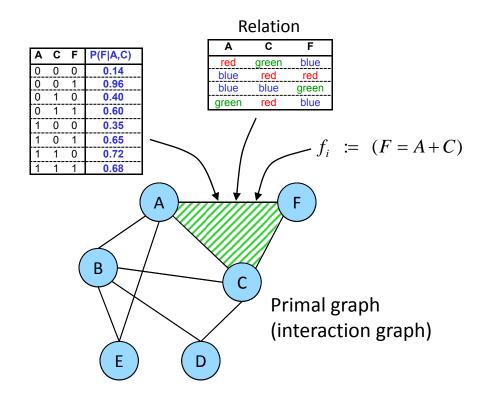


Figure 1: Application areas and graphical models used to represent their respective systems: (a) Finding correspondences between images, including depth estimation from stereo; (b) Genetic linkage analysis and pedigree data; (c) Understanding patterns of behavior in sensor measurements using spatio-temporal models.



Graphical Models

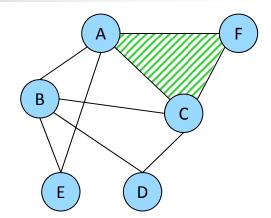
- A graphical model (X,D,F):
 - $X = \{X_1, ..., X_n\}$ variables
 - $D = \{D_1, ... D_n\}$ domains
 - $\mathbf{F} = \{f_1, ..., f_m\}$ functions
- Operators:
 - combination
 - elimination (projection)





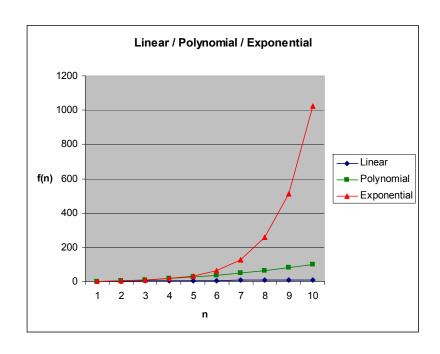
Complexity of Reasoning Tasks

- Constraint satisfaction
- Counting solutions
- Combinatorial optimization
- Belief updating
- Most probable explanation
- Decision-theoretic planning



Reasoning is computationally hard

Complexity is Time and space(memory) exponential

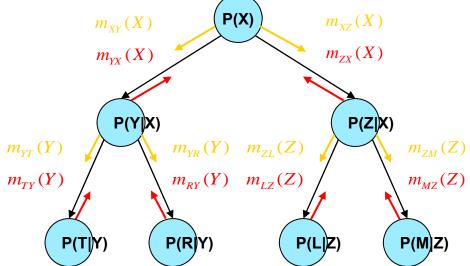




Tree-solving is easy

Belief updating (sum-prod)

CSP – consistency (projection-join)



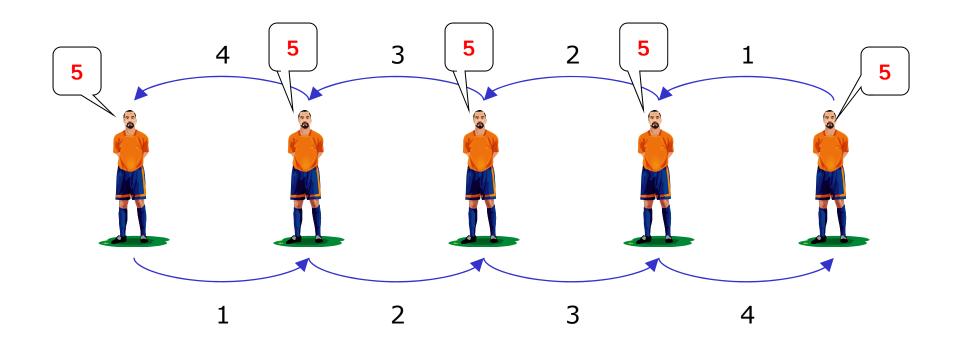
MPE (max-prod)

#CSP (sum-prod)

Trees are processed in linear time and memory



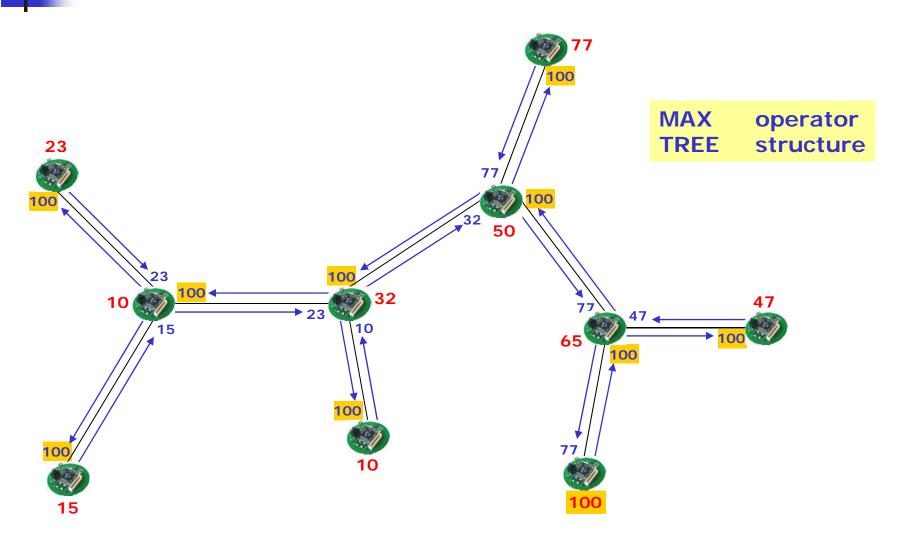
SUM operator CHAIN structure



How many people?

Max

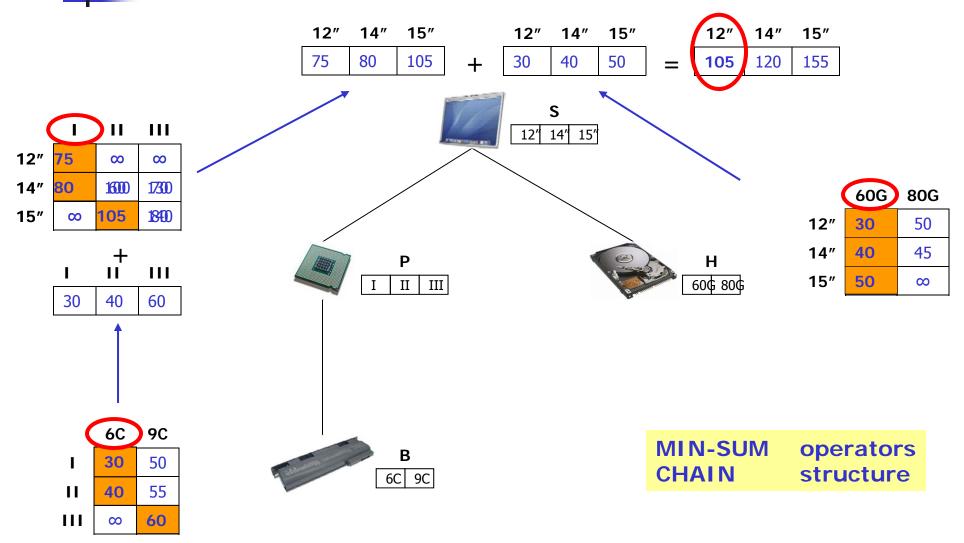
Maximization



What is the maximum?

4

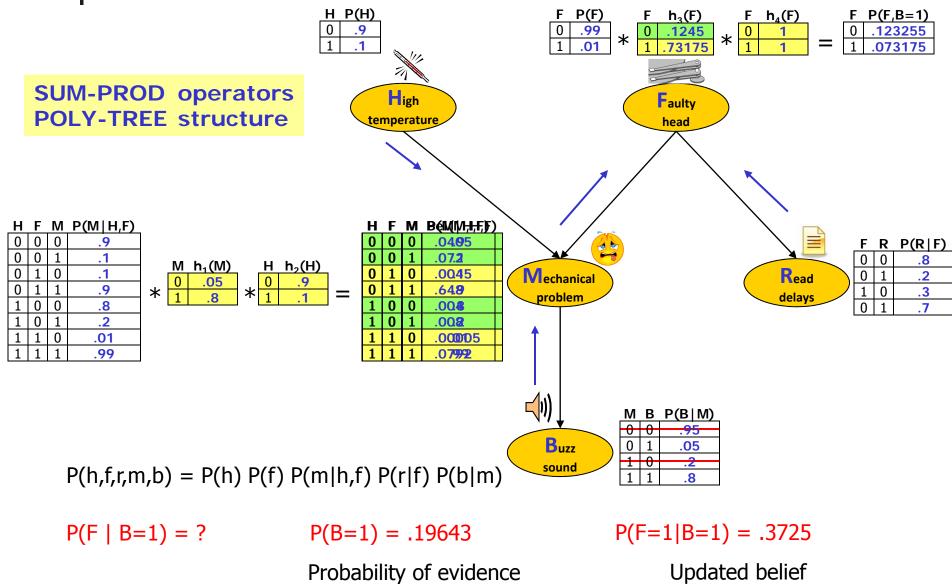
Min-Cost Assignment



What is minimum cost configuration?

4

Belief Updating





Belief Propagation

(Pearl, 1988)

- Instances of tree message passing algorithm
- Exact for trees
- Linear in the input size
- Importance:
 - One of the first algorithms for inference in Bayesian networks
 - Gives a cognitive dimension to its computations
 - Basis for conditioning algorithms for arbitrary Bayesian network
 - Basis for Loopy Belief Propagation (approximate algorithms)



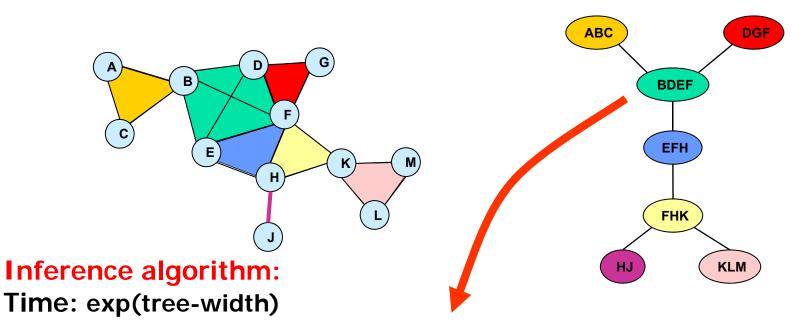
Transforming into a Tree

- By Inference (thinking)
 - Transform into a single, equivalent tree of subproblems

- By Conditioning (guessing)
 - Transform into many tree-like sub-problems.

-

Inference and Treewidth

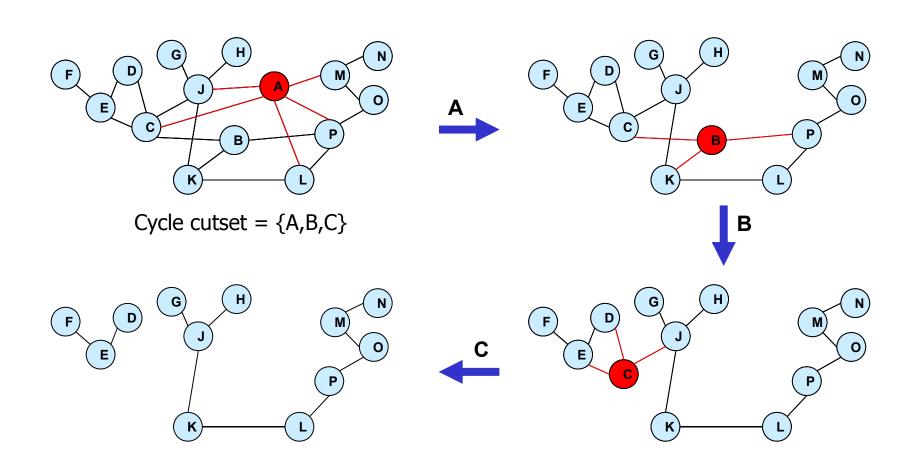


treewidth = 4 - 1 = 3treewidth = (maximum cluster size) - 1

Key parameter: w*

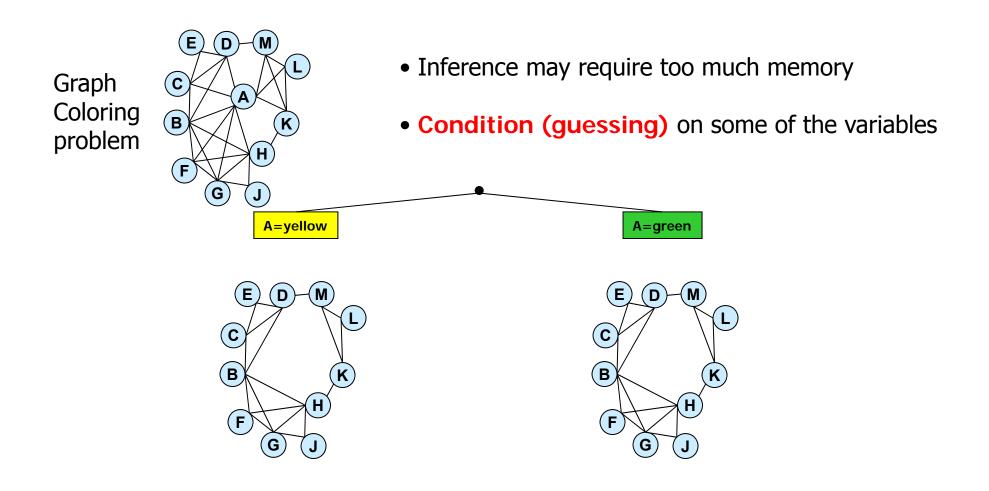


Conditioning and Cycle cutset





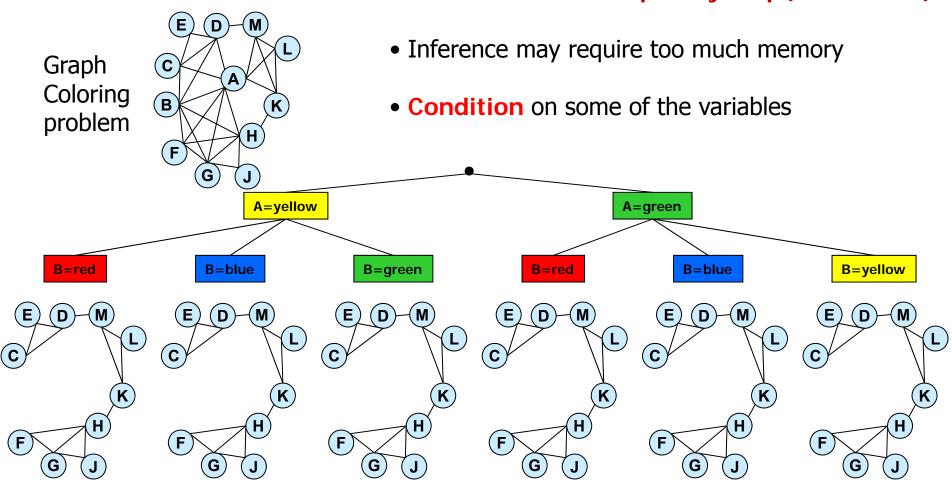
Search over the Cutset





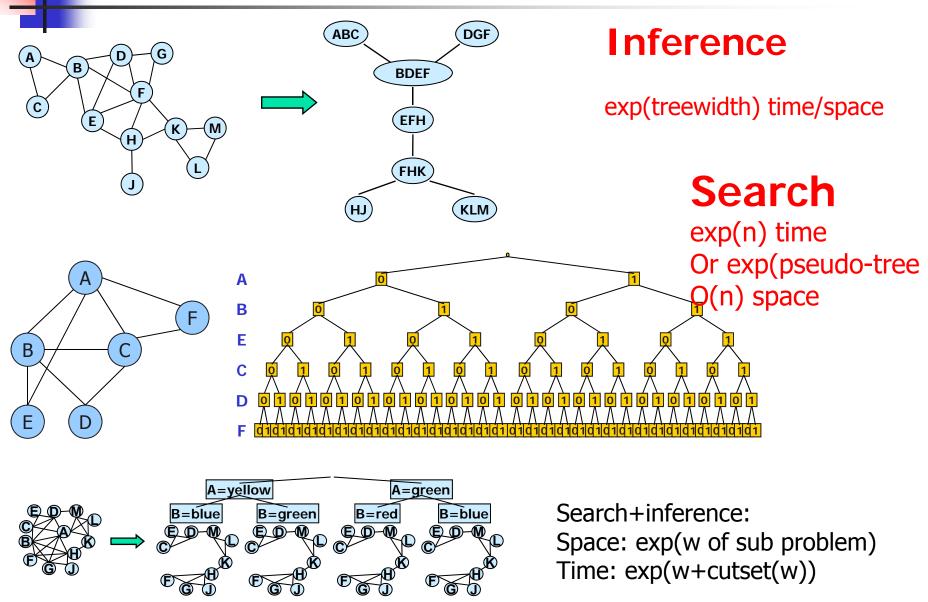
Search over the Cutset (cont)

Key parameters: the cycle-cutset, w-cutset Complexity: exp(cutset-size)





Inference vs Conditioning-Search





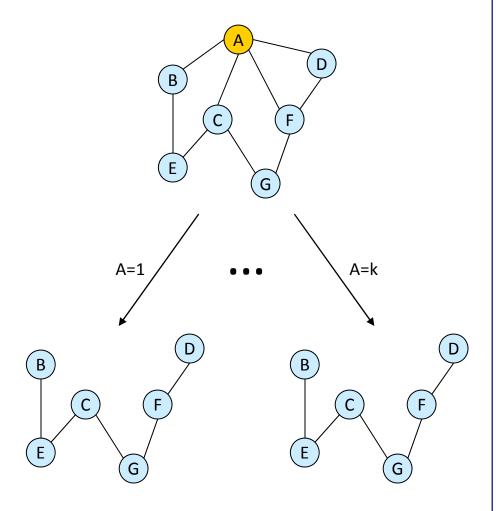
Approximation Algorithms

- Since inference, search and hybrids are too expensive when graph is dense; (high treewidth) then:
- Bounding inference: Bounding the clusters by i-bound
 - mini-bucket(i) and bounded-i-consistency
 - Belief propagation and constraint propagation
- Bounding search:
 - Sampling
 - Stochastic local search
- Hybrid of sampling and bounded inference
- Goal: an anytime scheme



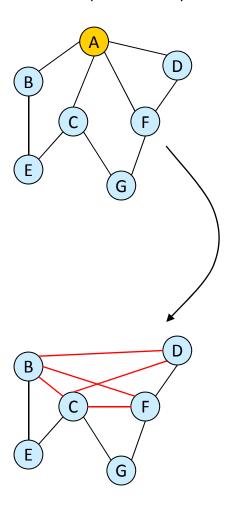
Search vs. Inference

Search (conditioning)



k "sparser" problems

Inference (elimination)



1 "denser" problem

Outline

- What are graphical models
- Inference: Exact and approximate
- Conditioning Search: exact and approximate
- Hybrids of search and inference (exact)
- Compilation, (e.g., AND/OR Decision Diagrams)
- Questions:

 | Incomplete | Simulated Annealing | Gradient Descent | Search State | Search State
 - Finding good strue Complete

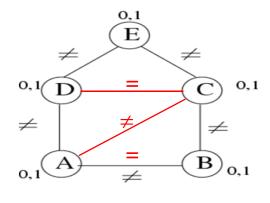
 Adaptive Consistency

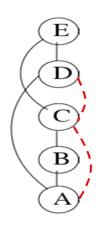
 Representation good strue Consistency

 Adaptive Consistency
 - Computation: inspired by human thinking

4

Bucket Elimination, Variable elimination





Bucket E: $E \neq D$, $E \neq C$

Bucket D: $D \neq A$

Bucket C: $C \neq B$ $A \neq C$

Bucket B: $B \neq A$ $B \neq A$

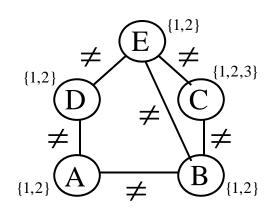
Bucket A:

-contradiction



Bucket Elimination

Adaptive Consistency (Dechter & Pearl, 1987)



Bucket(E): E \neq D, E \neq C, E \neq B

 $Bucket(D): D \neq A // R_{DCB}$

 $Bucket(C): C \neq B // R_{ACB}$

 $Bucket(B): B \neq A // R_{AB}$

Bucket(A): R_A

Bucket(A): A \neq D, A \neq B

 $Bucket(D): D \neq E // R_{DB}$

 $Bucket(C): C \neq B, C \neq E$

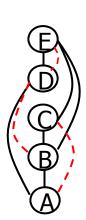
 $Bucket(B): B \neq E \parallel R^{D}_{BE}, R^{C}_{BE}$

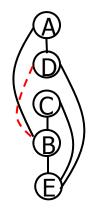
 $Bucket(E): // R_E$

Complexity: $O(n \exp(w^*(d)))$,

w*(d) - induced widthalong ordering d

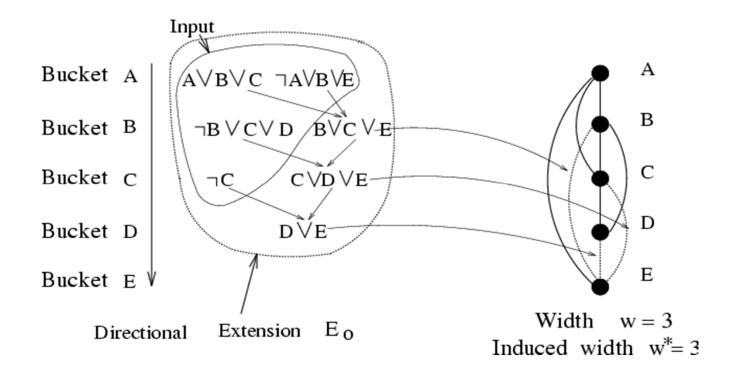
we get a greedily solved problem (backtrack - free)







Directional Resolution Bucket-elimination

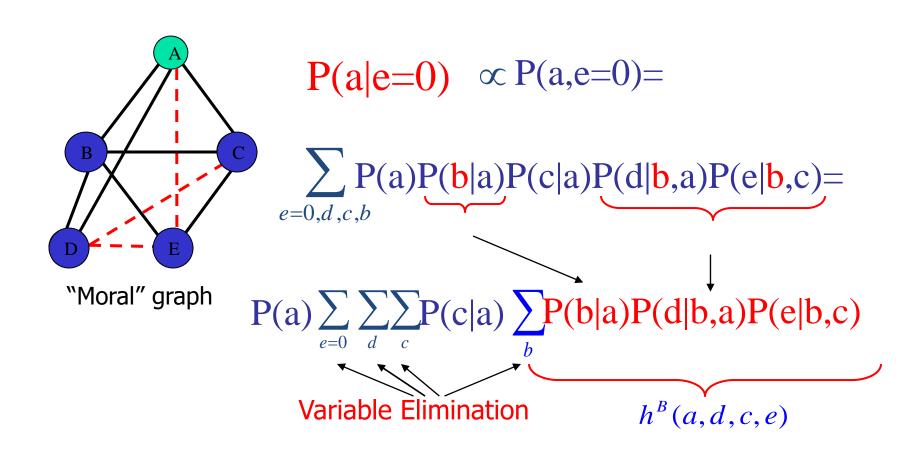


 $|bucket_i| = O(\exp(w^*))$ DR time and space : $O(n \exp(w^*))$

(Original Davis-Putnam algorithm 1960)



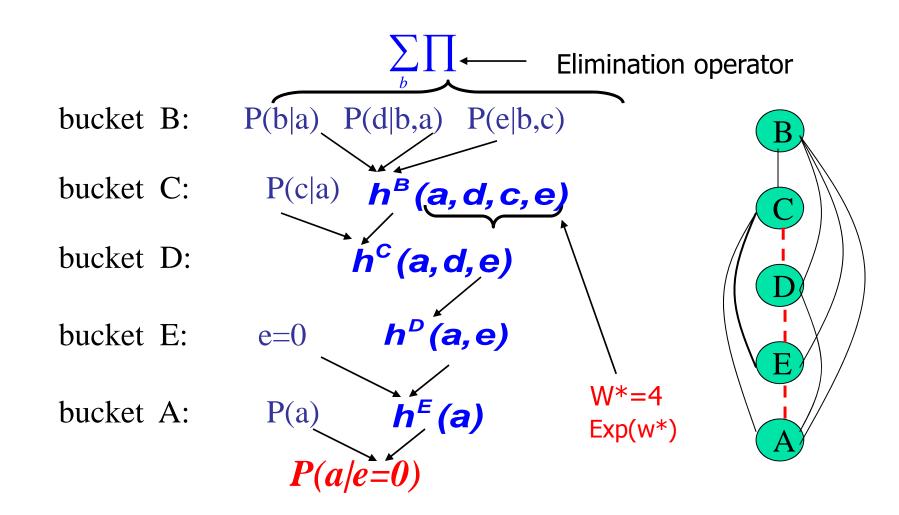
Belief Updating/Probability of evidence Partition function





Bucket Elimination

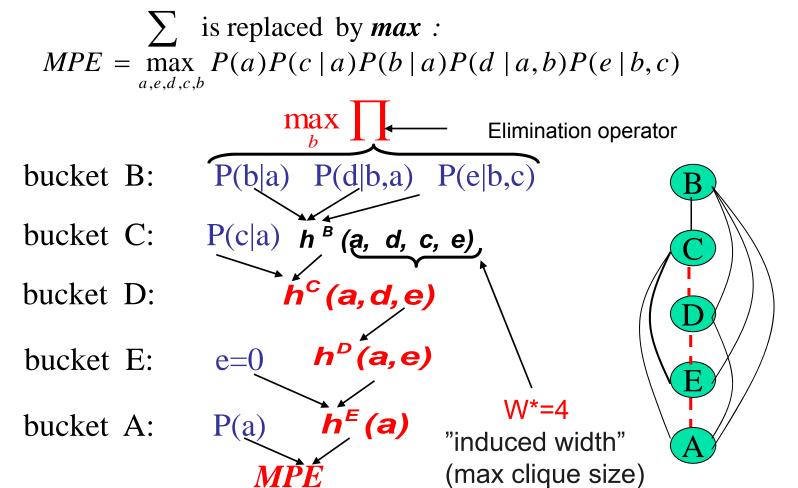
Algorithm elim-bel (Dechter 1996)



Findin

Finding MPE =
$$\max_{\overline{x}} P(\overline{x})$$

X



4

Generating the MPE-tuple

5.
$$b' = arg \max_{b} P(b | a') \times P(d' | b, a') \times P(e' | b, c')$$

4.
$$c' = arg \max_{c} P(c \mid a') \times h^{B}(a', d', c, e')$$

3.
$$d' = arg \max_{d} h^{c}(a', d, e')$$

2.
$$e' = 0$$

1.
$$a' = arg \max_{a} P(a) \cdot h^{E}(a)$$

B:
$$P(b|a)$$
 $P(d|b,a)$ $P(e|b,c)$

C:
$$P(c|a)$$
 $h^B(a,d,c,e)$

D:
$$h^c(a,d,e)$$

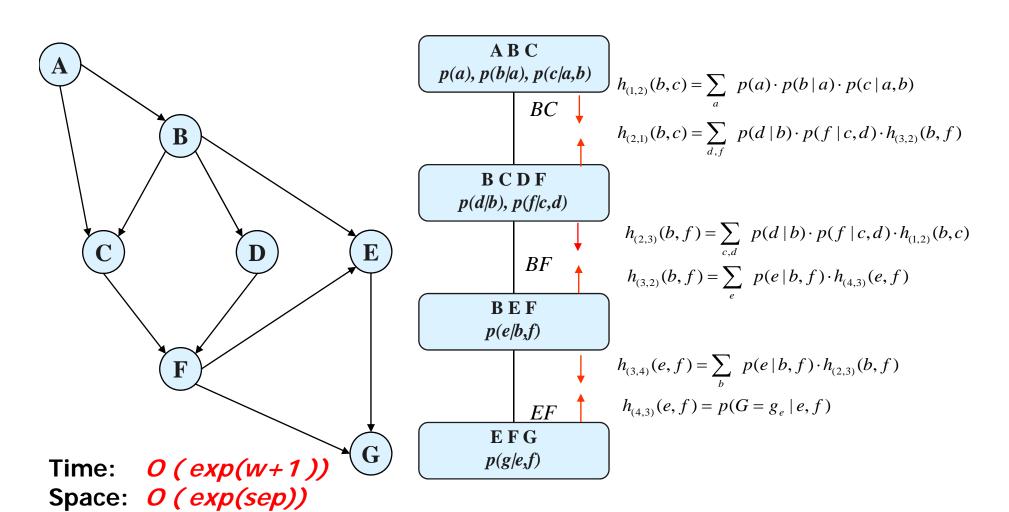
E:
$$e=0$$
 $h^{D}(a,e)$

A:
$$P(a)$$
 $h^{\varepsilon}(a)$



Cluster Tree Propagation

Join-tree clustering (Spigelhalter et. Al. 1988, Dechter, Pearl 1987)



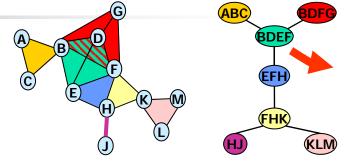
For each cluster P(X|e) is computed



Complexity of Elimination

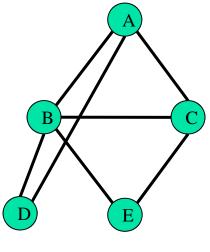
Trees are easy

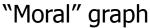
 $O(n \exp(w^*(d))$

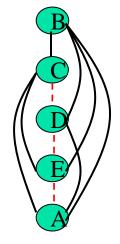


 $w^*(d)$ – the induced width of moral graph along ordering d

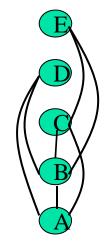
The effect of the ordering:







$$w^*(d_1) = 4$$



$$w^*(d_2) = 2$$

Spigelhalter et. Al. 1983, Junction tree algorithm (join-tree algorithm)

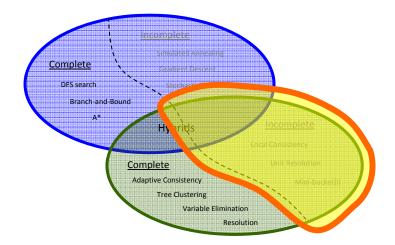
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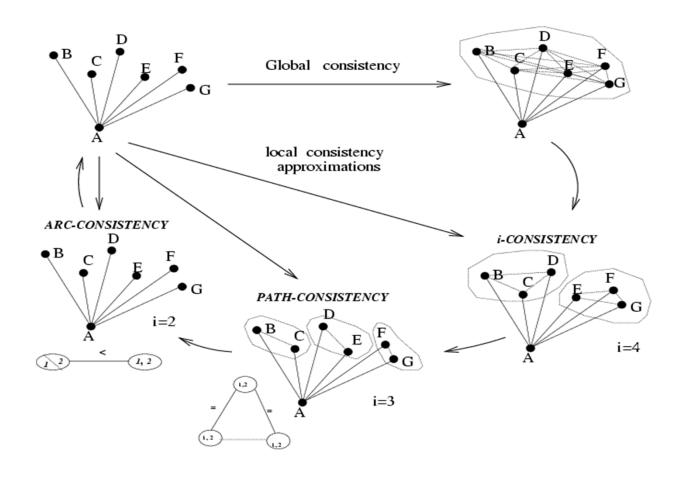
Approximate Inference

- Mini-buckets, mini-clusters, i-consistency
- Belief propagation, constraint propagation,
 Generalized belief propagation



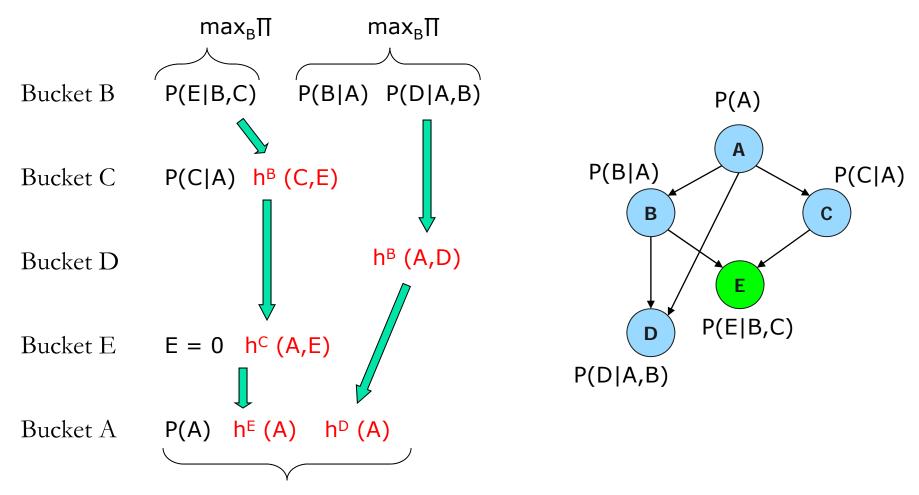


From Global to Local Consistency



Leads to one pass directional bounded inference, or Iterative propagation algorithms

Mini-Bucket Elimination

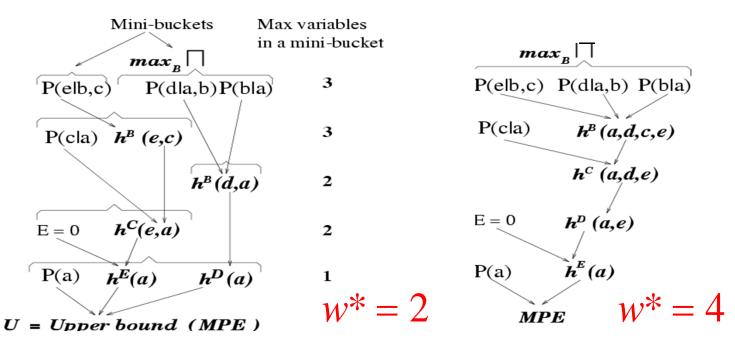


MPE* is an upper bound on MPE --U
Generating a solution yields a lower bound--L

MBE(i) (Dechter and Rish 1997)

- Input: i max number of variables allowed in a mini-bucket
- Output: [lower bound (P of a sub-optimal solution), upper bound]

Example: approx-mpe(3) versus elim-mpe



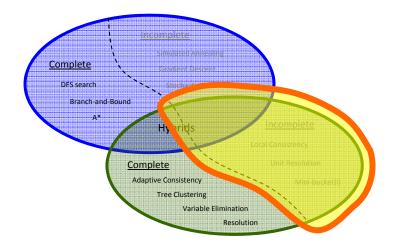
Properties of MBE(i)/mc(I)

- Complexity: O(r exp(i)) time and O(exp(i)) space.
- Yields an upper-bound and a lower-bound.
- Accuracy: determined by upper/lower (U/L) bound.
- As i increases, both accuracy and complexity increase.
- Possible use of mini-bucket approximations:
 - As anytime algorithms
 - As heuristics in search
- Other tasks: similar mini-bucket approximations for: belief updating, MAP and MEU (Dechter and Rish, 1997)



Approximate Inference

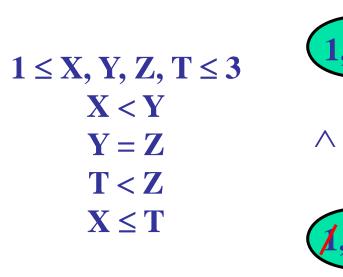
- Mini-buckets, mini-clusters
- Belief propagation, constraint propagation,
 Generalized belief propagation

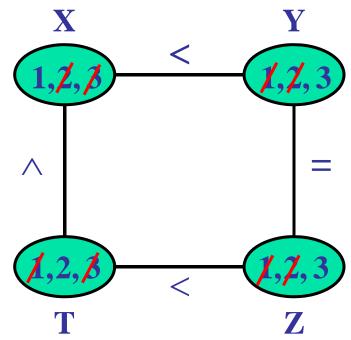




Iterative, directional algorithms, ys Propagation algorithms

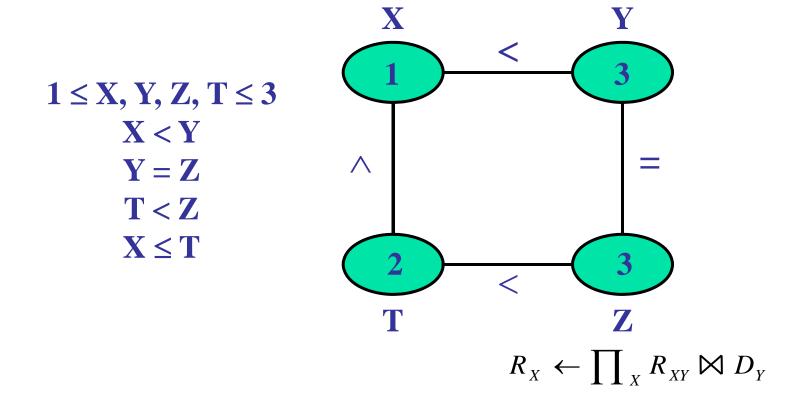
Arcs-consistency







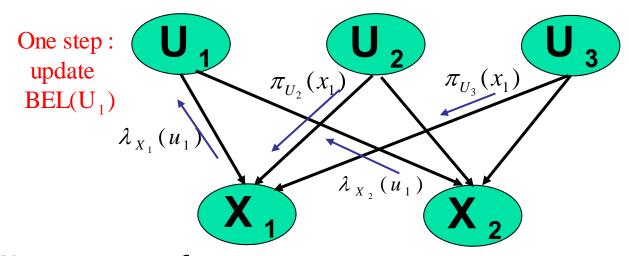
Arc-consistency





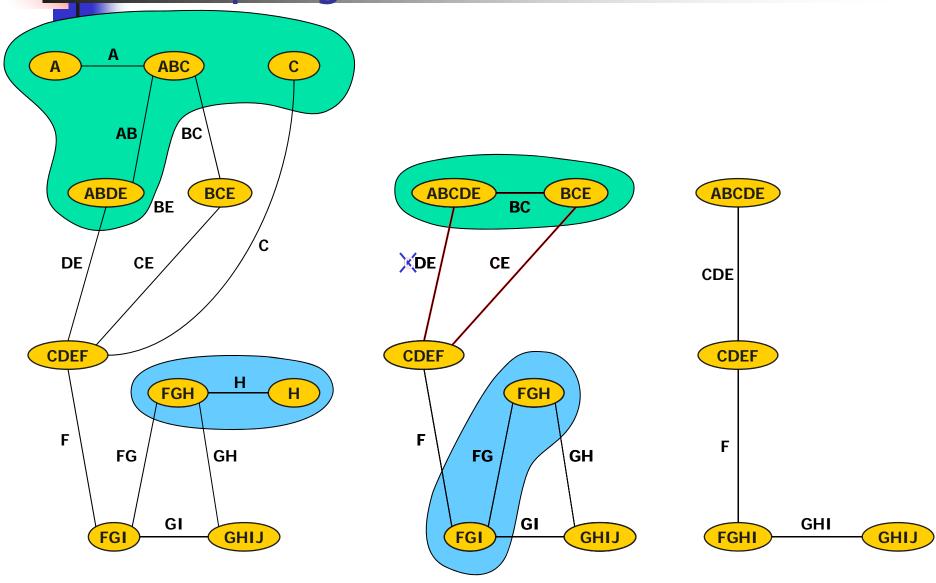
Iterative (Loopy) Belief Proapagation

- Belief propagation is exact for poly-trees
- IBP applying BP iteratively to cyclic networks

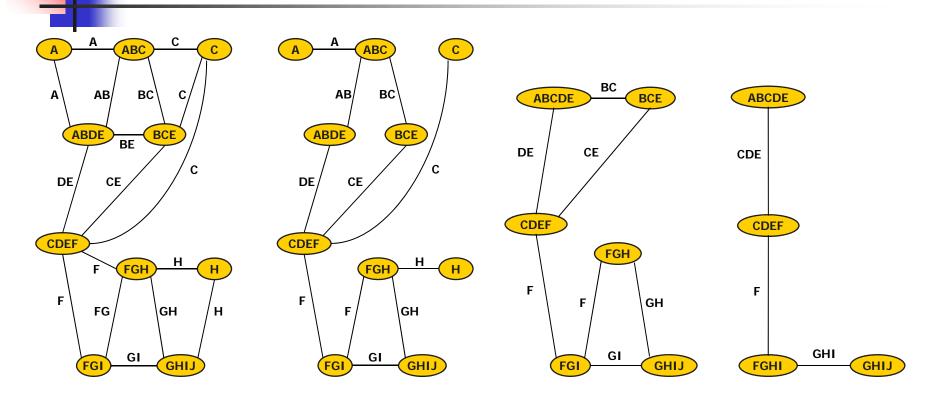


- No guarantees for convergence
- Works well for many coding networks





Join-Graphs



more accuracy

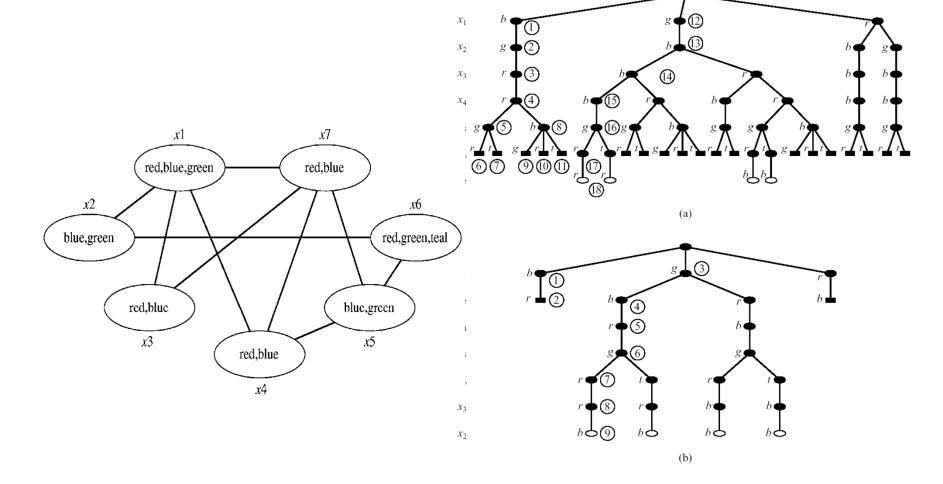
less complexity

Outline

- What are graphical models
- Inference: Exact and approximate
- Conditioning Search: exact and approximate
- Hybrids of search and inference (exact)
- Compilation, (e.g., AND/OR Decision Diagrams)
- Questions:
 - Representation issues: directed vs undirected
 - The role of hidden variables
 - Finding good structure
 - Representation guided by human representation
 - Computation: inspired by human thinking

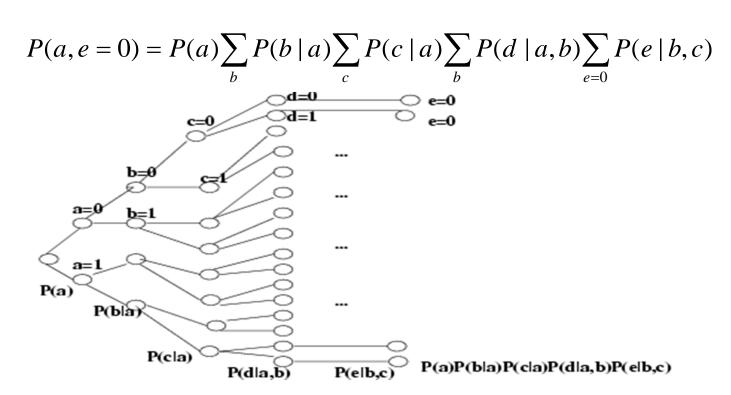


Backtracking Search for a Solution





Belief Updating: Searching the Probability Tree

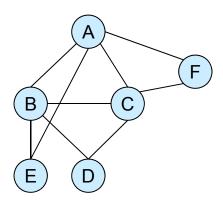


Brute-force Complexity: O(exp(n)), linear space Same as counting solutions

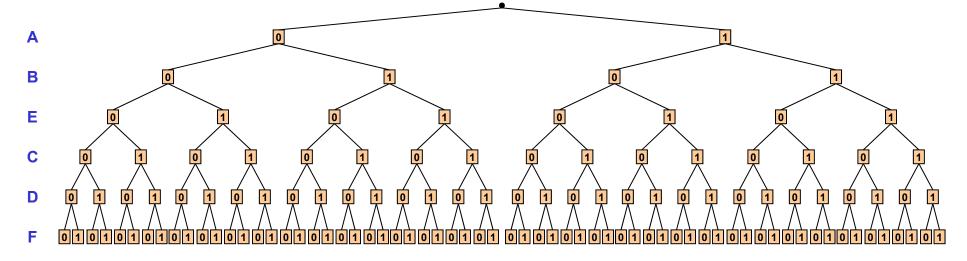


OR search space



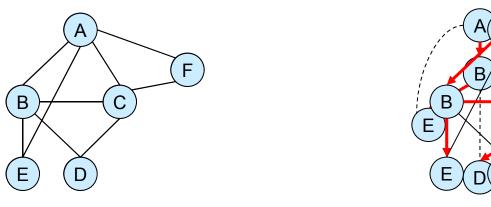


Constraint network



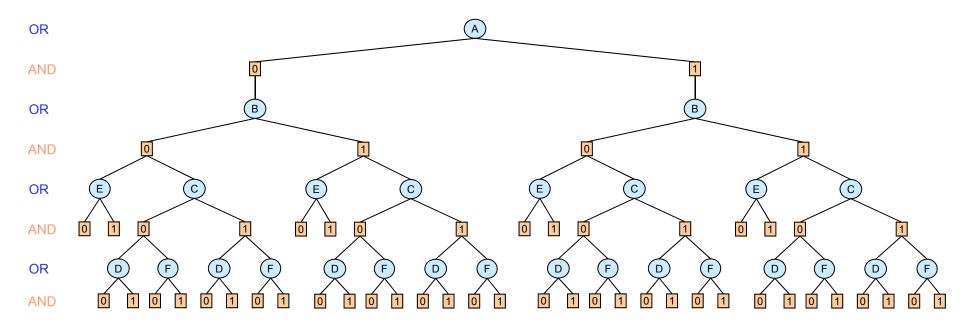
Size of search space: O(exp n)

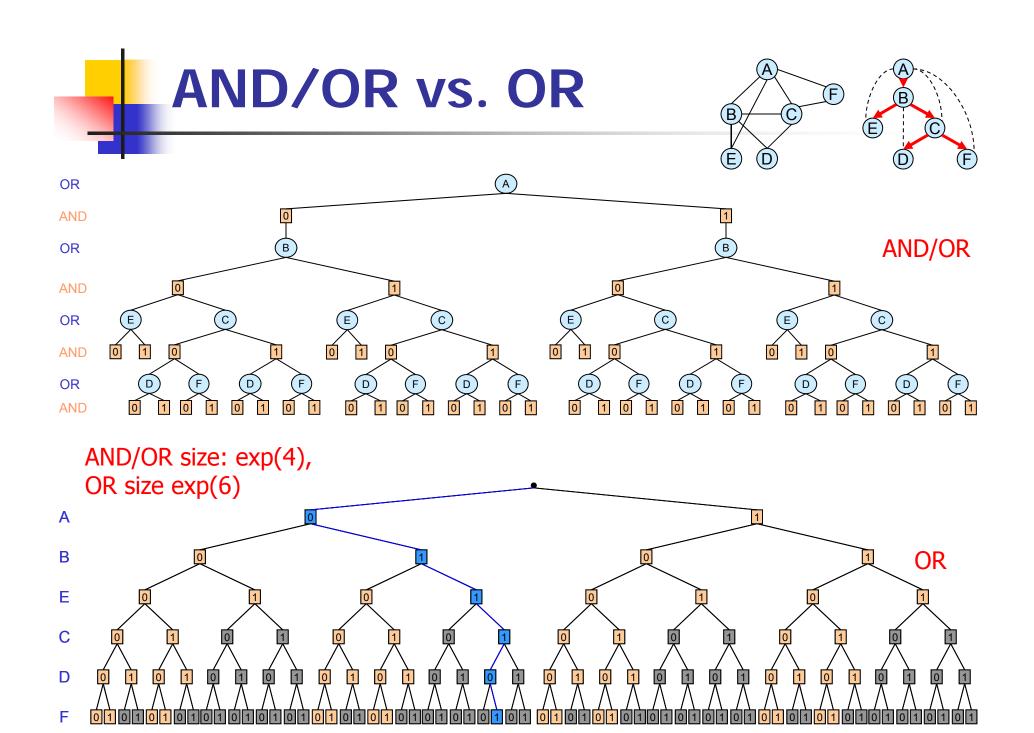
AND/OR Search Space



Primal graph



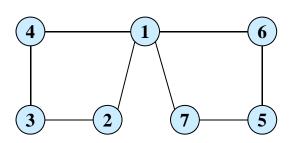




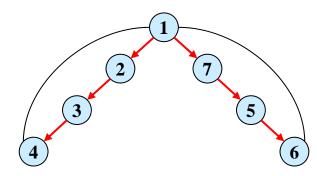


Pseudo-Trees

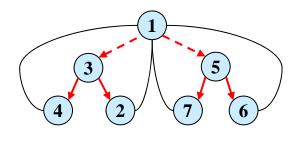
(Freuder 85, Bayardo 95, Bodlaender and Gilbert, 91)



$h \le w^* \log n$



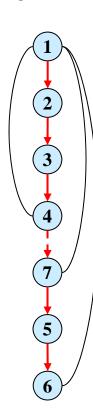
(a) Graph



(b) DFS tree depth=3

(c) pseudo- tree depth=2







Complexity of AND/OR Tree Search

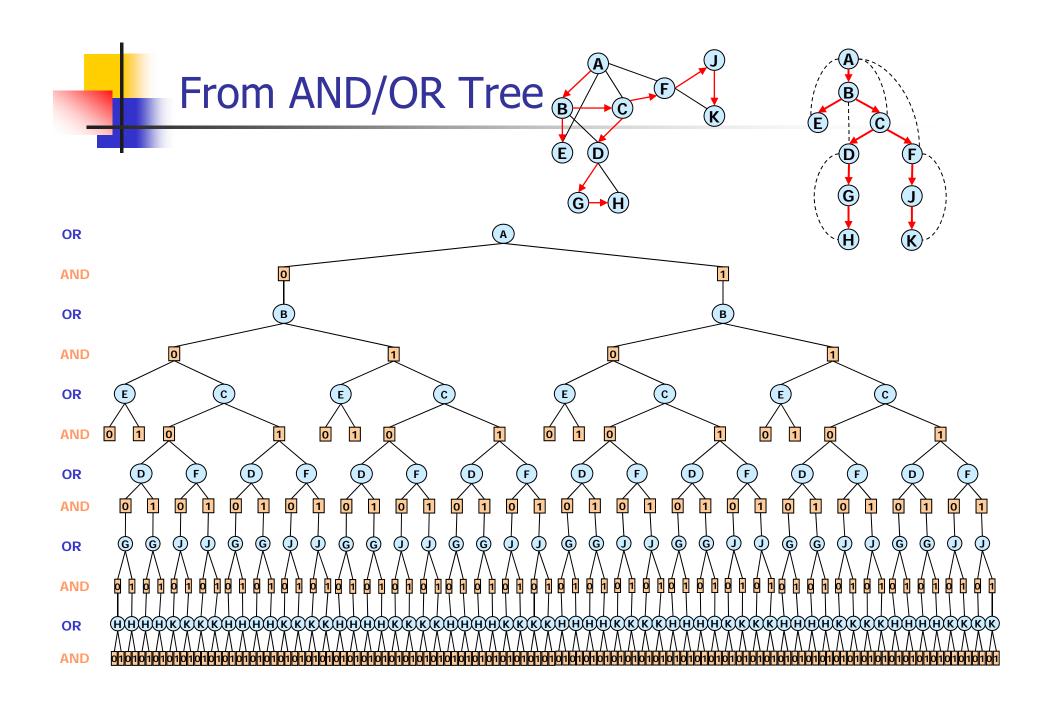
| | AND/OR tree | OR tree |
|-------|--|--------------------|
| Space | O(n) | O(n) |
| Time | O(n d ^h) O(n d ^{w*} log n) (Freuder & Quinn85), (Collin, Dechter & Katz91), (Bayardo & Miranker95), (Darwiche01) | O(d ⁿ) |

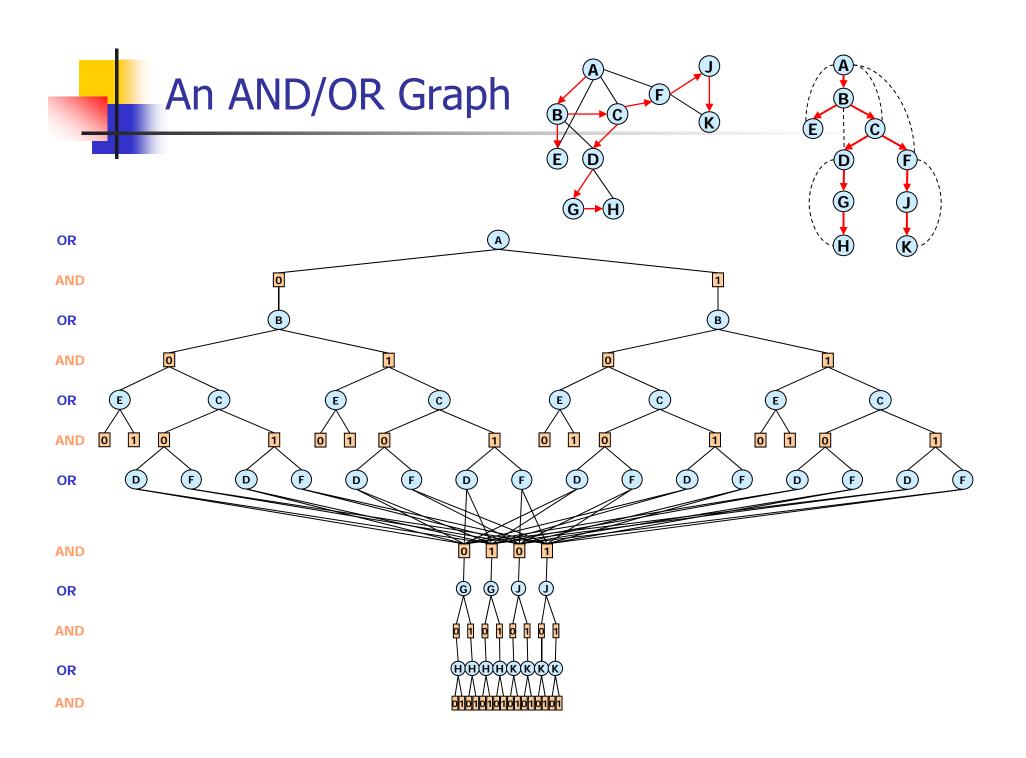
d = domain size

h = depth of pseudo-tree

n = number of variables

w*= treewidth







Complexity of AND/OR Graph Search

| | AND/OR graph | OR graph |
|-------|-----------------------|------------------------|
| Space | O(n d ^{w*}) | O(n d ^{pw*}) |
| Time | O(n d ^{w*}) | O(n d ^{pw*}) |

d = domain size

n = number of variables

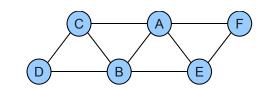
w*= treewidth

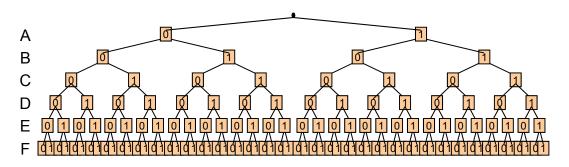
pw*= pathwidth

$$w^* \le pw^* \le w^* \log n$$



All Four Search Spaces



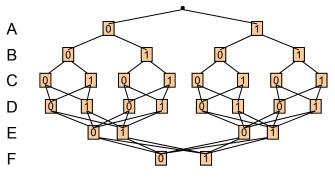


Full OR search tree

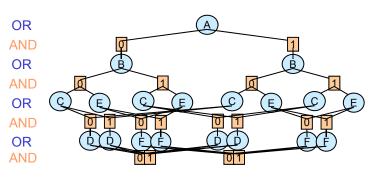
126 nodes

Full AND/OR search tree

54 AND nodes



Context minimal OR search graph 28 nodes



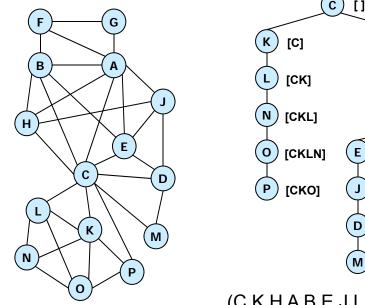
Context minimal AND/OR search graph

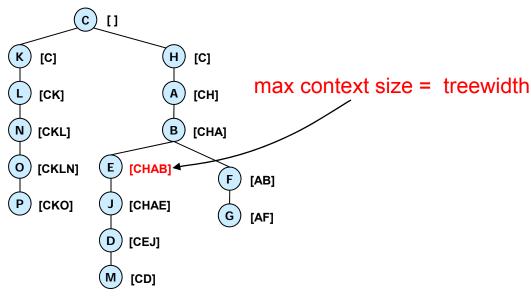
18 AND nodes



How Big Is The Context?

Theorem: The maximum context size for a pseudo tree is equal to the treewidth of the graph along the pseudo tree.

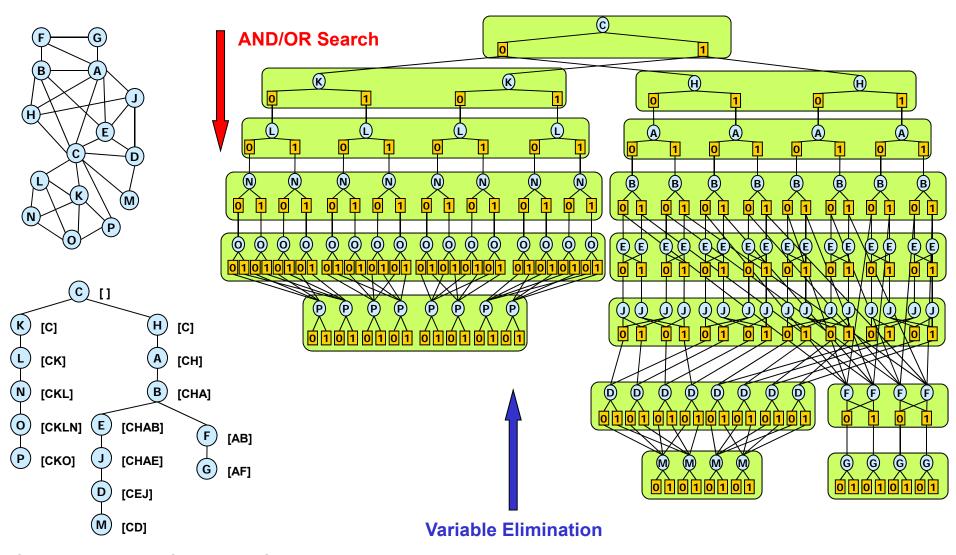




(CKHABEJLNODPMFG)

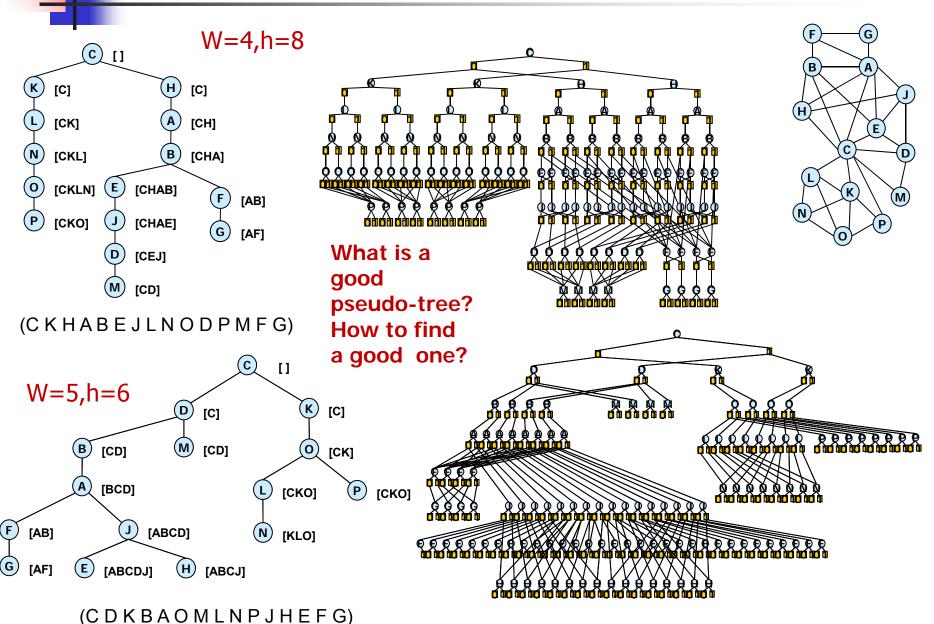


AND/OR Context Minimal Graph



(CKHABEJLNODPMFG)

The impact of the pseudo-tree



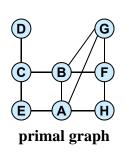
Outline

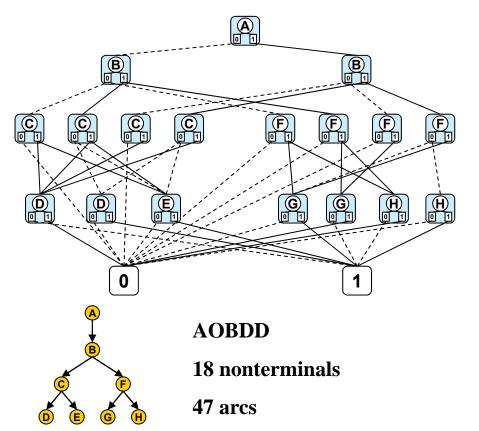
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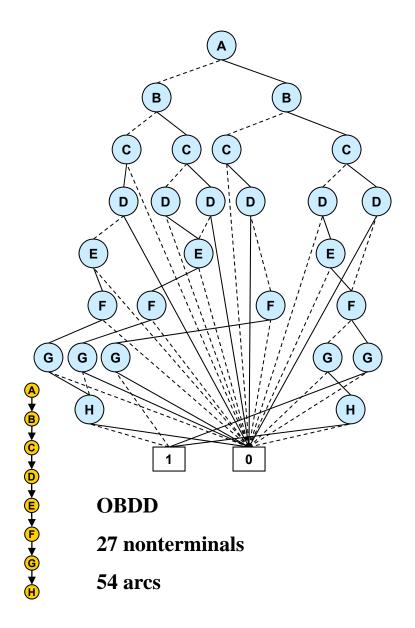


AOBDD vs. OBDD (Mateescu and Dechter 2006)

The context-minimal graph
Can be "minimized into an AOMDD
By merging and redundancy removal





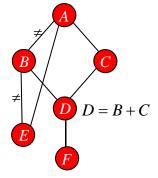




Constraint Network vs Bayesian Network

Constraint networks

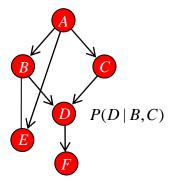
- Is it consistent?
- Find solution
 - NP-complete
- Count solutions
 - #P-complete
- unminimal const
- Solved by search
- Hard to sample



represents sol (A,B,C,D,E,F)

Probability networks

- Always consistent
- Find t s.t P(t)>0
 - Easy: backtrack-free
- Find P(X|e)?
 - #P-complete
- Explicit minimal tables
- Solved by variable elimination
- Easy to sample



represents P(A, B, C, D, E, F)

The End



Thank You